



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 04/02/2022

TO DATE : 04/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 05-May-2022		Bond Future	29	18,030	0.00
R023 On 05-May-2022		Bond Future	14	2,316	0.00
2030 On 02-Feb-2023	8.81 Call	Bond Future	45	10,432	0.00
R035 On 05-May-2022		Bond Future	16	2,211	0.00
2037 On 05-May-2022		Bond Future	14	2,205	0.00
2040 On 05-May-2022		Bond Future	4	448	0.00
2044 On 05-May-2022		Bond Future	14	4,383	0.00
R248 On 04-Aug-2022		Bond Future	14	5,894	0.00
R209 On 05-May-2022		Bond Future	1	129	0.00
R213 On 05-May-2022		Bond Future	7	6,926	0.00
Grand Total for Daily Turnover Summary:			158	52,974	0.00

