



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](http://www.jse.co.za)

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 11/02/2022

TO DATE : 11/02/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Aug-2022		Bond Future	19	8,148	0.000000000
R023 On 05-May-2022		Bond Future	1	106	0.000000000
2030 On 04-Aug-2022		Bond Future	45	18,434	0.000000000
2032 On 05-May-2022		Bond Future	2	100	0.000000000
R035 On 05-May-2022		Bond Future	3	320	0.000000000
2037 On 05-May-2022		Bond Future	1	185	0.000000000
2040 On 05-May-2022		Bond Future	2	1,922	0.000000000
R248 On 04-Aug-2022		Bond Future	3	29	0.000000000
R213 On 05-May-2022		Bond Future	2	62	0.000000000
<b>Grand Total for Daily Turnover Summary:</b>			<b>78</b>	<b>29,306</b>	<b>0.000000000</b>