



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 : 19/01/2022

TO DATE : 19/01/2022

| Contract                                       | Strike C/P | Product     | No of Trades | No. of Contracts |             |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 05-May-2022                            |            | Bond Future | 8            | 803              | 0.00        |
| R023 On 05-May-2022                            |            | Bond Future | 6            | 114              | 0.00        |
| 2030 On 05-May-2022                            |            | Bond Future | 9            | 884              | 0.00        |
| 2032 On 05-May-2022                            |            | Bond Future | 17           | 2,642            | 0.00        |
| R035 On 05-May-2022                            |            | Bond Future | 18           | 3,704            | 0.00        |
| 2037 On 05-May-2022                            |            | Bond Future | 19           | 8,937            | 0.00        |
| 2040 On 05-May-2022                            |            | Bond Future | 15           | 4,558            | 0.00        |
| 2044 On 05-May-2022                            |            | Bond Future | 18           | 6,422            | 0.00        |
| R248 On 05-May-2022                            |            | Bond Future | 15           | 5,466            | 0.00        |
| R209 On 05-May-2022                            |            | Bond Future | 6            | 370              | 0.00        |
| R213 On 05-May-2022                            |            | Bond Future | 17           | 1,047            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |             | <b>148</b>   | <b>34,947</b>    | <b>0.00</b> |

