



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 : 27/06/2022

TO DATE : 27/06/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Aug-2022		GOVI	2	2	0.00
2025 On 04-Aug-2022		Bond Future	3	200	0.00
R186 On 03-Nov-2022		Bond Future	13	4,720	0.00
R197 On 04-Aug-2022		Bond Future	3	100	0.00
R023 On 04-Aug-2022		Bond Future	10	1,738	0.00
2030 On 03-Nov-2022		Bond Future	30	6,256	0.00
2032 On 03-Nov-2022		Bond Future	31	7,095	0.00
R035 On 04-Aug-2022		Bond Future	6	2,774	0.00
2037 On 04-Aug-2022		Bond Future	4	2,290	0.00
2040 On 04-Aug-2022		Bond Future	3	1,302	0.00
2044 On 04-Aug-2022		Bond Future	3	501	0.00
R248 On 04-Aug-2022		Bond Future	1	2	0.00
R209 On 04-Aug-2022		Bond Future	2	22	0.00
R213 On 04-Aug-2022		Bond Future	4	126	0.00
R214 On 03-Nov-2022		Bond Future	56	22,394	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
Grand Total for Daily Turnover Summary:			171	49,522
