



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 : 19/07/2022

TO DATE : 19/07/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Aug-2022		Bond Future	2	38	0.00
IGOV On 03-Nov-2022		Index Future	8	848	0.00
R186 On 03-Nov-2022		Bond Future	9	964	0.00
2030 On 02-Feb-2023	11.55 Call	Bond Future	12	2,836	0.00
2032 On 03-Aug-2023		Bond Future	20	4,935	0.00
R035 On 02-Feb-2023	11.98 Put	Bond Future	9	2,142	0.00
2037 On 04-Aug-2022		Bond Future	22	5,611	0.00
2040 On 02-Feb-2023		Bond Future	9	846	0.00
2044 On 03-Nov-2022		Bond Future	6	168	0.00
R248 On 03-Nov-2022		Bond Future	13	6,248	0.00
Grand Total for Daily Turnover Summary:			110	24,636	0.00

