



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 : 07/07/2021

TO DATE : 07/07/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Aug-2021		GOVI	1	3	0.00
2025 On 05-Aug-2021		Bond Future	6	350	0.00
2029 On 05-Aug-2021		Bond Future	2	50	0.00
R186 On 05-Aug-2021		Bond Future	11	786	0.00
R197 On 05-Aug-2021		Bond Future	3	20	0.00
2030 On 05-Aug-2021		Bond Future	18	5,418	0.00
2032 On 05-Aug-2021		Bond Future	17	5,092	0.00
R035 On 05-Aug-2021		Bond Future	8	1,238	0.00
2037 On 05-Aug-2021		Bond Future	5	192	0.00
2040 On 05-Aug-2021		Bond Future	5	142	0.00
2044 On 05-Aug-2021		Bond Future	2	54	0.00
R209 On 05-Aug-2021		Bond Future	5	280	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>83</b>	<b>13,625</b>	<b>0.00</b>

