



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 : 23/07/2021

TO DATE : 23/07/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Nov-2021		GOVI	10	818	0.00
2025 On 04-Aug-2022		Bond Future	14	1,528	0.00
2029 On 04-Nov-2021		Bond Future	2	326	0.00
2033 On 04-Aug-2022		Bond Future	6	512	0.00
2046 On 04-Nov-2021		Bond Future	2	798	0.00
2050 On 04-Nov-2021		Bond Future	3	64	0.00
IGOV On 04-Nov-2021		Index Future	6	984	0.00
R186 On 04-Nov-2021		Bond Future	155	159,465	0.00
R197 On 04-Nov-2021		Bond Future	6	312	0.00
R202 On 04-Nov-2021		Bond Future	10	410	0.00
R023 On 04-Nov-2021		Bond Future	72	34,388	0.00
2030 On 04-Nov-2021		Bond Future	163	162,775	0.00
2032 On 04-Nov-2021		Bond Future	117	96,572	0.00
R035 On 04-Nov-2021		Bond Future	152	150,453	0.00
2037 On 04-Nov-2021		Bond Future	117	118,802	0.00
2040 On 04-Nov-2021		Bond Future	118	111,147	0.00



<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2044 On 04-Nov-2021		Bond Future	64	20,938	0.00
R248 On 04-Nov-2021		Bond Future	68	40,036	0.00
R209 On 04-Nov-2021		Bond Future	138	77,624	0.00
R210 On 04-Nov-2021		Bond Future	2	104	0.00
R212 On 04-Nov-2021		Bond Future	6	1,610	0.00
R213 On 04-Nov-2021		Bond Future	54	29,658	0.00
R214 On 04-Nov-2021		Bond Future	62	64,874	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>1,347</b>	<b>1,074,198</b>	<b>0.00</b>