



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 : 12/01/2022

TO DATE : 12/01/2022

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-May-2022		GOVI	3	861	0.00
2025 On 05-May-2022		Bond Future	4	2,036	0.00
2029 On 05-May-2022		Bond Future	8	6,432	0.00
2033 On 05-May-2022		Bond Future	4	1,868	0.00
2038 On 05-May-2022		Bond Future	4	2,524	0.00
2046 On 05-May-2022		Bond Future	6	18,068	0.00
2050 On 05-May-2022		Bond Future	6	1,560	0.00
R186 On 03-Feb-2022		Bond Future	25	5,910	0.00
R197 On 05-May-2022		Bond Future	4	956	0.00
R202 On 05-May-2022		Bond Future	8	2,932	0.00
R023 On 05-May-2022		Bond Future	4	13,480	0.00
R035 On 03-Feb-2022		Bond Future	5	1,222	0.00
R209 On 03-Feb-2022		Bond Future	2	98	0.00
R210 On 05-May-2022		Bond Future	8	3,532	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>91</b>	<b>61,479</b>	<b>0.00</b>

