



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 : 24/03/2021

TO DATE : 24/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-May-2021		Bond Future	3	510	0.00
2033 On 06-May-2021		Bond Future	3	300	0.00
R186 On 06-May-2021		Bond Future	5	698	0.00
2030 On 06-May-2021		Bond Future	9	1,668	0.00
2032 On 06-May-2021		Bond Future	5	48	0.00
R035 On 06-May-2021		Bond Future	5	70	0.00
2037 On 06-May-2021		Bond Future	6	121	0.00
2040 On 06-May-2021		Bond Future	4	82	0.00
2044 On 06-May-2021		Bond Future	5	110	0.00
R248 On 05-Aug-2021	10.00 Call	Bond Future	38	19,344	0.00
R209 On 06-May-2021		Bond Future	2	186	0.00
Grand Total for Daily Turnover Summary:			85	23,137	0.00

