



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 : 29/03/2021

TO DATE : 29/03/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 06-May-2021		Bond Future	1	77	0.00
2033 On 06-May-2021		Bond Future	2	560	0.00
2046 On 06-May-2021		Bond Future	2	160	0.00
2050 On 06-May-2021		Bond Future	2	180	0.00
R202 On 06-May-2021		Bond Future	1	36	0.00
2030 On 06-May-2021		Bond Future	4	254	0.00
2037 On 06-May-2021		Bond Future	3	268	0.00
2040 On 06-May-2021		Bond Future	4	107	0.00
R209 On 06-May-2021		Bond Future	4	34	0.00
R210 On 06-May-2021		Bond Future	1	42	0.00
Grand Total for Daily Turnover Summary:			24	1,718	0.00

