



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 : 26/04/2021

TO DATE : 26/04/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Aug-2021		Index Future	2	40	0.00
GOVI On 05-Aug-2021		GOVI	4	24	0.00
2025 On 06-May-2021		Bond Future	3	1,202	0.00
2038 On 06-May-2021		Bond Future	1	71	0.00
2050 On 06-May-2021		Bond Future	1	53	0.00
R186 On 05-Aug-2021		Bond Future	94	147,836	0.00
R202 On 06-May-2021		Bond Future	2	185	0.00
R023 On 05-Aug-2021		Bond Future	64	50,044	0.00
2030 On 05-Aug-2021		Bond Future	98	117,826	0.00
2032 On 05-Aug-2021		Bond Future	86	72,544	0.00
R035 On 05-Aug-2021		Bond Future	68	80,708	0.00
2037 On 05-Aug-2021		Bond Future	64	75,258	0.00
2040 On 05-Aug-2021		Bond Future	54	51,028	0.00
2044 On 05-Aug-2021		Bond Future	46	35,462	0.00
R248 On 05-Aug-2021		Bond Future	64	60,186	0.00
R209 On 05-Aug-2021		Bond Future	93	80,558	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 05-Aug-2021		Bond Future	42	25,044	0.00
R214 On 05-Aug-2021		Bond Future	50	34,914	0.00
Grand Total for Daily Turnover Summary:			836	832,983	0.00
