



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 : 22/01/2021

TO DATE : 22/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-May-2021		GOVI	7	565	0.00
2025 On 06-May-2021		Bond Future	41	25,696	0.00
2029 On 06-May-2021		Bond Future	10	444	0.00
2033 On 06-May-2021		Bond Future	16	4,574	0.00
2038 On 06-May-2021		Bond Future	8	6,404	0.00
2046 On 06-May-2021		Bond Future	12	10,251	0.00
2050 On 06-May-2021		Bond Future	10	4,634	0.00
R186 On 06-May-2021		Bond Future	51	9,860	0.00
R197 On 06-May-2021		Bond Future	8	88	0.00
R202 On 06-May-2021		Bond Future	12	1,114	0.00
R023 On 06-May-2021		Bond Future	12	2,912	0.00
2030 On 06-May-2021		Bond Future	68	51,680	0.00
2032 On 06-May-2021		Bond Future	14	880	0.00
R035 On 06-May-2021		Bond Future	68	17,368	0.00
2037 On 06-May-2021		Bond Future	36	20,660	0.00
2040 On 06-May-2021		Bond Future	62	67,528	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 06-May-2021		Bond Future	60	33,396	0.00
R248 On 06-May-2021		Bond Future	18	3,892	0.00
R209 On 06-May-2021		Bond Future	58	49,080	0.00
R210 On 06-May-2021		Bond Future	4	212	0.00
R212 On 06-May-2021		Bond Future	18	10,688	0.00
R213 On 06-May-2021		Bond Future	6	648	0.00
R214 On 06-May-2021		Bond Future	26	21,896	0.00
Grand Total for Daily Turnover Summary:			625	344,470	0.00