



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 : 27/01/2021

TO DATE : 27/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-May-2021		Index Future	6	6	0.00
2038 On 06-May-2021		Bond Future	2	1,300	0.00
R186 On 06-May-2021		Bond Future	11	37,020	0.00
R023 On 06-May-2021		Bond Future	65	52,060	0.00
2030 On 06-May-2021		Bond Future	137	166,070	0.00
2032 On 06-May-2021		Bond Future	36	29,660	0.00
R035 On 06-May-2021		Bond Future	112	250,400	0.00
2037 On 06-May-2021		Bond Future	88	114,562	0.00
2040 On 06-May-2021		Bond Future	91	65,551	0.00
2044 On 06-May-2021		Bond Future	46	40,456	0.00
R248 On 06-May-2021		Bond Future	64	203,956	0.00
R209 On 06-May-2021		Bond Future	101	40,322	0.00
R212 On 06-May-2021		Bond Future	8	476	0.00
R214 On 06-May-2021		Bond Future	53	34,496	0.00
Grand Total for Daily Turnover Summary:			820	1,036,335	0.00

