



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 : 12/02/2021

TO DATE : 12/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-May-2021		Bond Future	2	1,222	0.00
2032 On 06-May-2021		Bond Future	3	156	0.00
R035 On 06-May-2021		Bond Future	5	325	0.00
2037 On 06-May-2021		Bond Future	9	806	0.00
2040 On 06-May-2021		Bond Future	3	360	0.00
2044 On 06-May-2021		Bond Future	3	489	0.00
R248 On 06-May-2021		Bond Future	5	977	0.00
R209 On 06-May-2021		Bond Future	1	30	0.00
R213 On 06-May-2021		Bond Future	3	39	0.00
Grand Total for Daily Turnover Summary:			34	4,404	0.00

