



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 : 28/04/2021

TO DATE : 28/04/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Aug-2021		Bond Future	10	10,540	0.00
2029 On 05-Aug-2021		Bond Future	4	390	0.00
2033 On 05-Aug-2021		Bond Future	2	499	0.00
2038 On 05-Aug-2021		Bond Future	8	6,086	0.00
2046 On 05-Aug-2021		Bond Future	2	805	0.00
2050 On 05-Aug-2021		Bond Future	10	4,392	0.00
IGOV On 05-Aug-2021		Index Future	2	162	0.00
R186 On 05-Aug-2021		Bond Future	38	134,383	0.00
R202 On 05-Aug-2021		Bond Future	8	328	0.00
R023 On 05-Aug-2021		Bond Future	3	6,690	0.00
2030 On 05-Aug-2021		Bond Future	30	61,917	0.00
2032 On 03-Feb-2022	9.62 Call	Bond Future	35	99,062	0.00
R035 On 03-Feb-2022	11.88 Put	Bond Future	39	117,833	0.00
2037 On 05-Aug-2021		Bond Future	12	4,884	0.00
2040 On 05-Aug-2021		Bond Future	2	458	0.00
2044 On 05-Aug-2021		Bond Future	8	76,000	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 05-Aug-2021		Bond Future	20	150,760	0.00
R209 On 04-Nov-2021		Bond Future	30	9,520	0.00
R210 On 05-Aug-2021		Bond Future	4	210	0.00
R212 On 05-Aug-2021		Bond Future	2	1,000	0.00
R213 On 03-Feb-2022	9.15 Call	Bond Future	15	7,326	0.00
Grand Total for Daily Turnover Summary:			284	693,245	0.00