



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 03/05/2021

TO DATE : 03/05/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Aug-2021		Index Future	17	249	0.00
GOVI On 05-Aug-2021		GOVI	2	2	0.00
2025 On 05-Aug-2021		Bond Future	32	4,134	0.00
2029 On 05-Aug-2021		Bond Future	14	268	0.00
2033 On 05-Aug-2021		Bond Future	8	260	0.00
2046 On 05-Aug-2021		Bond Future	10	9,440	0.00
2050 On 05-Aug-2021		Bond Future	4	3,672	0.00
IGOV On 05-Aug-2021		Index Future	9	171	0.00
R186 On 05-Aug-2021		Bond Future	53	11,806	0.00
R197 On 05-Aug-2021		Bond Future	8	284	0.00
R023 On 05-Aug-2021		Bond Future	9	1,712	0.00
2030 On 05-Aug-2021		Bond Future	80	52,792	0.00
2032 On 05-Aug-2021		Bond Future	33	3,760	0.00
R035 On 05-Aug-2021		Bond Future	89	19,786	0.00
2037 On 05-Aug-2021		Bond Future	73	49,910	0.00
2040 On 05-Aug-2021		Bond Future	91	79,165	0.00



<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2044 On 05-Aug-2021		Bond Future	93	57,229	0.00
R248 On 05-Aug-2021		Bond Future	46	15,706	0.00
R209 On 05-Aug-2021		Bond Future	68	48,238	0.00
R212 On 05-Aug-2021		Bond Future	10	2,332	0.00
R213 On 05-Aug-2021		Bond Future	19	1,151	0.00
R214 On 05-Aug-2021		Bond Future	34	36,476	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>802</b>	<b>398,543</b>	<b>0.00</b>