



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 : 26/05/2021

TO DATE : 26/05/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 05-Aug-2021		Bond Future	8	182	0.00
R202 On 05-Aug-2021		Bond Future	2	272	0.00
R023 On 05-Aug-2021		Bond Future	2	546	0.00
2030 On 05-May-2022	9.35 Put	Bond Future	49	19,410	0.00
2032 On 05-Aug-2021		Bond Future	6	111	0.00
R035 On 05-Aug-2021		Bond Future	6	144	0.00
2037 On 05-Aug-2021		Bond Future	7	255	0.00
2040 On 05-Aug-2021		Bond Future	6	177	0.00
2044 On 05-Aug-2021		Bond Future	6	234	0.00
R248 On 05-Aug-2021		Bond Future	6	246	0.00
R213 On 05-Aug-2021		Bond Future	6	33	0.00
Grand Total for Daily Turnover Summary:			104	21,610	0.00

