



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 : 25/11/2020

TO DATE : 25/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 04-Feb-2021		Bond Future	4	403	0.00
2033 On 04-Feb-2021		Bond Future	1	101	0.00
2046 On 04-Feb-2021		Bond Future	1	119	0.00
R186 On 04-Feb-2021		Bond Future	9	2,438	0.00
2030 On 04-Feb-2021		Bond Future	1	2	0.00
2032 On 04-Feb-2021		Bond Future	2	132	0.00
R035 On 06-May-2021	11.05 Put	Bond Future	7	3,250	0.00
2037 On 04-Feb-2021		Bond Future	1	130	0.00
R248 On 04-Feb-2021		Bond Future	3	142	0.00
R209 On 04-Feb-2021		Bond Future	5	392	0.00
R212 On 04-Feb-2021		Bond Future	2	600	0.00
Grand Total for Daily Turnover Summary:			36	7,709	0.00

