



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 : 26/01/2021

TO DATE : 26/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-May-2021		Index Future	2	234	0.00
GOVI On 06-May-2021		GOVI	18	898	0.00
2025 On 06-May-2021		Bond Future	2	200	0.00
2029 On 06-May-2021		Bond Future	6	4,824	0.00
2038 On 06-May-2021		Bond Future	2	3,370	0.00
2046 On 06-May-2021		Bond Future	12	45,964	0.00
2050 On 06-May-2021		Bond Future	10	23,512	0.00
IGOV On 06-May-2021		Index Future	8	1,540	0.00
R186 On 06-May-2021		Bond Future	119	208,910	0.00
R197 On 06-May-2021		Bond Future	2	1,680	0.00
R202 On 06-May-2021		Bond Future	18	29,176	0.00
R023 On 06-May-2021		Bond Future	3	6,972	0.00
2030 On 06-May-2021		Bond Future	15	1,908	0.00
2032 On 06-May-2021		Bond Future	132	158,338	0.00
R035 On 06-May-2021		Bond Future	36	18,716	0.00
2037 On 06-May-2021		Bond Future	33	8,602	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2040 On 06-May-2021		Bond Future	9	1,618	0.00
2044 On 06-May-2021		Bond Future	15	3,126	0.00
R248 On 06-May-2021		Bond Future	14	3,662	0.00
R210 On 06-May-2021		Bond Future	6	2,576	0.00
R212 On 06-May-2021		Bond Future	2	1,832	0.00
R213 On 06-May-2021		Bond Future	54	32,066	0.00
Grand Total for Daily Turnover Summary:			518	559,724	0.00