



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 : 05/11/2020

TO DATE : 05/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	2	12	0.00
GOVI On 04-Feb-2021		GOVI	4	18	0.00
R186 On 04-Feb-2021		Bond Future	9	2,288	0.00
R197 On 04-Feb-2021		Bond Future	2	26	0.00
R023 On 04-Feb-2021		Bond Future	6	693	0.00
2030 On 04-Feb-2021		Bond Future	59	25,567	0.00
2032 On 04-Feb-2021		Bond Future	7	6,440	0.00
R035 On 04-Feb-2021		Bond Future	2	820	0.00
2037 On 04-Feb-2021		Bond Future	7	339	0.00
2040 On 04-Feb-2021		Bond Future	5	108	0.00
2044 On 04-Feb-2021		Bond Future	7	1,036	0.00
R248 On 04-Feb-2021		Bond Future	8	1,211	0.00
R209 On 04-Feb-2021		Bond Future	2	400	0.00
Grand Total for Daily Turnover Summary:			120	38,958	0.00

