



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 : 16/11/2020

TO DATE : 16/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	1	26	0.00
ES42 On 04-Feb-2021		Bond Future	2	20	0.00
GOVI On 04-Feb-2021		GOVI	3	30	0.00
2050 On 04-Feb-2021		Bond Future	2	2,922	0.00
R186 On 04-Feb-2021		Bond Future	3	175	0.00
R023 On 04-Feb-2021		Bond Future	2	12	0.00
2030 On 04-Feb-2021		Bond Future	3	718	0.00
2032 On 04-Feb-2021		Bond Future	3	786	0.00
R035 On 04-Feb-2021		Bond Future	4	408	0.00
2037 On 04-Feb-2021		Bond Future	2	530	0.00
2040 On 04-Feb-2021		Bond Future	2	240	0.00
2044 On 04-Feb-2021		Bond Future	2	188	0.00
R248 On 04-Feb-2021		Bond Future	6	166	0.00
R209 On 04-Feb-2021		Bond Future	2	74	0.00
R214 On 04-Feb-2021		Bond Future	2	28	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			39	6,323	0.00
