



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 : 21/12/2020

TO DATE : 21/12/2020

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| GOVI On 04-Feb-2021 | | GOVI | 2 | 2 | 0.00 |
| 2029 On 04-Feb-2021 | | Bond Future | 2 | 48 | 0.00 |
| 2038 On 04-Feb-2021 | | Bond Future | 2 | 300 | 0.00 |
| R186 On 04-Feb-2021 | | Bond Future | 2 | 8 | 0.00 |
| 2030 On 04-Feb-2021 | | Bond Future | 2 | 116 | 0.00 |
| R035 On 04-Feb-2021 | | Bond Future | 7 | 86 | 0.00 |
| R248 On 04-Feb-2021 | | Bond Future | 9 | 1,056 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 26 | 1,616 | 0.00 |

