



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/02/2021

TO DATE : 02/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-May-2021		Index Future	4	76	0.00
GOVI On 06-May-2021		GOVI	11	111	0.00
2025 On 06-May-2021		Bond Future	10	2,328	0.00
2033 On 06-May-2021		Bond Future	4	800	0.00
2038 On 06-May-2021		Bond Future	6	4,600	0.00
2050 On 06-May-2021		Bond Future	10	3,928	0.00
IGOV On 06-May-2021		Index Future	4	4	0.00
R186 On 06-May-2021		Bond Future	22	15,994	0.00
R023 On 06-May-2021		Bond Future	13	13,270	0.00
2030 On 06-May-2021		Bond Future	45	19,940	0.00
2032 On 06-May-2021		Bond Future	19	1,108	0.00
R035 On 06-May-2021		Bond Future	26	2,878	0.00
2037 On 06-May-2021		Bond Future	39	22,046	0.00
2040 On 06-May-2021		Bond Future	51	10,081	0.00
2044 On 06-May-2021		Bond Future	60	23,786	0.00
R248 On 06-May-2021		Bond Future	29	7,988	0.00



---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R209 On 06-May-2021		Bond Future	45	2,390	0.00
R212 On 06-May-2021		Bond Future	8	2,400	0.00
R213 On 06-May-2021		Bond Future	22	1,010	0.00
R214 On 06-May-2021		Bond Future	25	3,084	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>453</b>	<b>137,822</b>	<b>0.00</b>

---