



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 : 30/11/2020

TO DATE : 30/11/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Feb-2021		GOVI	2	2	0.00
2025 On 04-Feb-2021		Bond Future	5	3,214	0.00
2029 On 04-Feb-2021		Bond Future	2	14	0.00
2033 On 04-Feb-2021		Bond Future	2	56	0.00
2038 On 04-Feb-2021		Bond Future	2	3,626	0.00
R186 On 04-Feb-2021		Bond Future	2	3,334	0.00
R197 On 04-Feb-2021		Bond Future	2	12	0.00
2030 On 04-Feb-2021	9.30 Put	Bond Future	19	5,780	0.00
R035 On 04-Feb-2021		Bond Future	4	536	0.00
2044 On 04-Feb-2021		Bond Future	2	8	0.00
Grand Total for Daily Turnover Summary:			42	16,582	0.00

