



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 : 15/01/2021

TO DATE : 15/01/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Feb-2021		Bond Future	2	3,058	0.00
2030 On 06-May-2021	9.35 Put	Bond Future	29	13,806	0.00
R248 On 04-Feb-2021		Bond Future	1	4,000	0.00
R209 On 04-Feb-2021		Bond Future	2	22	0.00
R212 On 04-Feb-2021		Bond Future	8	1,138	0.00
Grand Total for Daily Turnover Summary:			42	22,024	0.00

