



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 : 23/02/2021

TO DATE : 23/02/2021

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-May-2021		Index Future	2	4	0.00
GOVI On 06-May-2021		GOVI	5	10	0.00
IGOV On 06-May-2021		Index Future	2	2	0.00
R186 On 06-May-2021		Bond Future	6	288	0.00
2030 On 06-May-2021		Bond Future	11	754	0.00
2032 On 06-May-2021		Bond Future	4	202	0.00
R035 On 06-May-2021		Bond Future	12	2,394	0.00
2037 On 06-May-2021		Bond Future	3	238	0.00
2040 On 06-May-2021		Bond Future	9	3,918	0.00
R248 On 06-May-2021		Bond Future	2	2	0.00
R209 On 06-May-2021		Bond Future	10	1,472	0.00
R214 On 06-May-2021		Bond Future	2	32	0.00
Grand Total for Daily Turnover Summary:			68	9,316	0.00

