



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 : 25/09/2020

TO DATE : 25/09/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2020		GOVI	1	2	0.00
2050 On 05-Nov-2020		Bond Future	2	300	0.00
R186 On 05-Nov-2020		Bond Future	15	1,630	0.00
R023 On 05-Nov-2020		Bond Future	7	360	0.00
2030 On 05-Nov-2020		Bond Future	6	194	0.00
2032 On 05-Nov-2020		Bond Future	5	150	0.00
R035 On 05-Nov-2020		Bond Future	8	162	0.00
2037 On 05-Nov-2020		Bond Future	6	285	0.00
2040 On 05-Nov-2020		Bond Future	9	273	0.00
2044 On 05-Nov-2020		Bond Future	8	257	0.00
R248 On 05-Nov-2020		Bond Future	6	294	0.00
R213 On 05-Nov-2020		Bond Future	2	2	0.00
Grand Total for Daily Turnover Summary:			75	3,909	0.00

