



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 : 25/08/2020

TO DATE : 25/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2020		GOVI	1	1	0.00
2025 On 05-Nov-2020		Bond Future	1	170	0.00
R186 On 05-Nov-2020		Bond Future	4	288	0.00
R023 On 05-Nov-2020		Bond Future	1	156	0.00
2030 On 05-Nov-2020		Bond Future	5	310	0.00
2032 On 05-Nov-2020		Bond Future	5	246	0.00
2040 On 05-Nov-2020		Bond Future	29	11,738	0.00
R248 On 05-Nov-2020		Bond Future	4	2,464	0.00
R209 On 05-Nov-2020		Bond Future	3	326	0.00
R214 On 05-Nov-2020		Bond Future	26	8,660	0.00
Grand Total for Daily Turnover Summary:			79	24,359	0.00