



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 : 31/08/2020

TO DATE : 31/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2020		GOVI	2	2	0.00
JBAF On 15-Sep-2021		Jibar Tradeable Future	2	60,000	0.00
IGOV On 05-Nov-2020		Index Future	2	88	0.00
R186 On 05-Nov-2020	8.34 Call	Bond Future	3	48	0.00
R202 On 05-Nov-2020		Bond Future	1	55	0.00
R023 On 05-Nov-2020		Bond Future	2	842	0.00
2030 On 05-Nov-2020		Bond Future	24	3,483	0.00
R035 On 05-Nov-2020		Bond Future	3	64	0.00
Grand Total for Daily Turnover Summary:			39	64,582	0.00

