



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 : 01/10/2020

TO DATE : 01/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	11	148	0.00
2033 On 05-Nov-2020		Bond Future	1	3	0.00
R186 On 05-Nov-2020		Bond Future	4	311	0.00
R202 On 05-Nov-2020		Bond Future	2	68	0.00
2030 On 05-Nov-2020		Bond Future	34	23,277	0.00
2032 On 05-Nov-2020		Bond Future	1	192	0.00
R035 On 05-Nov-2020		Bond Future	2	211	0.00
2040 On 05-Nov-2020		Bond Future	1	10	0.00
2044 On 05-Nov-2020		Bond Future	2	71	0.00
R208 On 05-Nov-2020		Bond Future	1	142	0.00
R214 On 05-Nov-2020		Bond Future	3	329	0.00
Grand Total for Daily Turnover Summary:			62	24,762	0.00