



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 : 14/10/2020

TO DATE : 14/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	1	99	0.00
2029 On 04-Feb-2021		Bond Future	6	4,824	0.00
2038 On 04-Feb-2021		Bond Future	2	3,370	0.00
2046 On 04-Feb-2021		Bond Future	6	15,900	0.00
2050 On 04-Feb-2021		Bond Future	2	5,180	0.00
IGOV On 05-Nov-2020		Index Future	2	192	0.00
R202 On 04-Feb-2021		Bond Future	8	7,616	0.00
2030 On 05-Nov-2020		Bond Future	4	45	0.00
R248 On 05-Nov-2020		Bond Future	4	1,686	0.00
R209 On 06-May-2021	11.25 Put	Bond Future	10	5,418	0.00
R210 On 04-Feb-2021		Bond Future	6	2,576	0.00
Grand Total for Daily Turnover Summary:			51	46,906	0.00

