



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 : 27/10/2020

TO DATE : 27/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2021		Index Future	4	536	0.00
ES33 On 04-Feb-2021		Bond Future	4	1,400	0.00
ES42 On 04-Feb-2021		Bond Future	24	19,156	0.00
2025 On 04-Feb-2021		Bond Future	29	3,658	0.00
2029 On 04-Feb-2021		Bond Future	41	4,444	0.00
2033 On 04-Feb-2021		Bond Future	12	52,784	0.00
2038 On 04-Feb-2021		Bond Future	10	21,448	0.00
2046 On 04-Feb-2021		Bond Future	4	2,540	0.00
2050 On 04-Feb-2021		Bond Future	6	6,540	0.00
IGOV On 04-Feb-2021		Index Future	8	764	0.00
R186 On 04-Feb-2021		Bond Future	42	41,218	0.00
R197 On 04-Feb-2021		Bond Future	15	3,918	0.00
R202 On 04-Feb-2021		Bond Future	4	1,828	0.00
R023 On 04-Feb-2021		Bond Future	52	7,836	0.00
2030 On 04-Feb-2021		Bond Future	80	361,051	0.00
2032 On 04-Feb-2021		Bond Future	65	299,404	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R035 On 04-Feb-2021		Bond Future	52	102,734	0.00
2037 On 04-Feb-2021		Bond Future	56	206,578	0.00
2040 On 05-Nov-2020		Bond Future	14	1,953	0.00
2044 On 04-Feb-2021		Bond Future	64	79,217	0.00
R248 On 05-Nov-2020		Bond Future	13	4,956	0.00
R209 On 06-May-2021		Bond Future	3	90	0.00
R210 On 04-Feb-2021		Bond Future	22	2,108	0.00
R213 On 05-Aug-2021	10.78 Put	Bond Future	12	1,800	0.00
Grand Total for Daily Turnover Summary:			636	1,227,961	0.00