



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 : 15/10/2020

TO DATE : 15/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 05-Nov-2020		Bond Future	10	130	0.00
2029 On 05-Nov-2020		Bond Future	2	1,100	0.00
R186 On 05-Nov-2020		Bond Future	14	8,850	0.00
R197 On 05-Nov-2020		Bond Future	2	300	0.00
2030 On 05-Nov-2020		Bond Future	13	4,790	0.00
2032 On 04-Feb-2021		Bond Future	1	2,500	0.00
2037 On 05-Nov-2020		Bond Future	25	12,398	0.00
2040 On 05-Nov-2020		Bond Future	24	6,046	0.00
R248 On 05-Nov-2020		Bond Future	2	842	0.00
R209 On 05-Nov-2020		Bond Future	2	278	0.00
Grand Total for Daily Turnover Summary:			95	37,234	0.00

