



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 : 21/10/2020

TO DATE : 21/10/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2020		GOVI	3	3	0.00
2025 On 05-Nov-2020		Bond Future	2	4	0.00
R186 On 05-Nov-2020		Bond Future	6	335	0.00
2030 On 04-Feb-2021		Bond Future	9	8,826	0.00
R035 On 05-Nov-2020		Bond Future	1	501	0.00
2037 On 05-Nov-2020		Bond Future	2	7,963	0.00
2040 On 04-Feb-2021		Bond Future	12	10,346	0.00
2044 On 05-Nov-2020		Bond Future	2	300	0.00
R212 On 05-Nov-2020		Bond Future	1	250	0.00
Grand Total for Daily Turnover Summary:			38	28,528	0.00