



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/05/2020

TO DATE : 05/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	7	34	0.00
2025 On 06-Aug-2020		Bond Future	6	2,800	0.00
R186 On 05-Nov-2020	7.00 Call	Bond Future	72	75,767	0.00
R023 On 06-Aug-2020		Bond Future	3	766	0.00
2030 On 06-Aug-2020		Bond Future	60	15,488	0.00
2032 On 06-Aug-2020		Bond Future	23	3,908	0.00
R035 On 06-Aug-2020		Bond Future	36	7,617	0.00
2037 On 06-Aug-2020		Bond Future	13	5,794	0.00
2040 On 06-Aug-2020		Bond Future	15	488	0.00
2044 On 06-Aug-2020		Bond Future	31	11,387	0.00
R248 On 06-Aug-2020		Bond Future	42	16,748	0.00
R209 On 06-Aug-2020		Bond Future	20	1,825	0.00
R210 On 06-Aug-2020		Bond Future	6	2,920	0.00
R212 On 06-Aug-2020		Bond Future	4	4,000	0.00
R213 On 06-Aug-2020		Bond Future	13	2,737	0.00
R214 On 06-Aug-2020		Bond Future	17	1,697	0.00

---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>
<b>Grand Total for Daily Turnover Summary:</b>			<b>368</b>	<b>153,976</b>
				<b>0.00</b>

---