



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 : 12/05/2020

TO DATE : 12/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-Aug-2020		Bond Future	24	400	0.00
2029 On 06-Aug-2020		Bond Future	19	1,000	0.00
2046 On 06-Aug-2020		Bond Future	1	30	0.00
2050 On 06-Aug-2020		Bond Future	1	20	0.00
R186 On 06-Aug-2020		Bond Future	3	2,000	0.00
2030 On 06-Aug-2020		Bond Future	22	21,800	0.00
2044 On 06-Aug-2020		Bond Future	12	5,658	0.00
R248 On 06-Aug-2020		Bond Future	1	37	0.00
R212 On 06-Aug-2020		Bond Future	2	20	0.00
R214 On 06-Aug-2020		Bond Future	1	70	0.00
Grand Total for Daily Turnover Summary:			86	31,035	0.00