



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 : 13/05/2020

TO DATE : 13/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	2	2	0.00
2038 On 06-Aug-2020		Bond Future	2	137	0.00
2046 On 06-Aug-2020		Bond Future	1	24	0.00
2050 On 06-Aug-2020		Bond Future	2	128	0.00
R186 On 06-Aug-2020		Bond Future	7	2,030	0.00
R202 On 06-Aug-2020		Bond Future	1	6	0.00
2030 On 06-Aug-2020		Bond Future	13	2,260	0.00
2032 On 06-Aug-2020		Bond Future	4	86	0.00
R035 On 06-Aug-2020		Bond Future	8	1,336	0.00
2037 On 06-Aug-2020		Bond Future	3	42	0.00
2040 On 06-Aug-2020		Bond Future	4	20	0.00
2044 On 06-Aug-2020		Bond Future	46	6,920	0.00
R248 On 06-Aug-2020		Bond Future	4	144	0.00
R209 On 06-Aug-2020		Bond Future	7	352	0.00
R213 On 06-Aug-2020		Bond Future	3	42	0.00
R214 On 06-Aug-2020		Bond Future	3	100	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:			110	13,629	0.00
