



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 : 04/08/2020

TO DATE : 04/08/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020		Index Future	13	255	0.00
2025 On 05-Nov-2020		Bond Future	9	580	0.00
2046 On 05-Nov-2020		Bond Future	6	4,000	0.00
2050 On 05-Nov-2020		Bond Future	4	3,672	0.00
IGOV On 05-Nov-2020		Index Future	9	17	0.00
R186 On 04-Feb-2021	8.00 Put	Bond Future	50	37,041	0.00
R023 On 05-Nov-2020		Bond Future	24	3,828	0.00
2030 On 05-Nov-2020		Bond Future	13	4,802	0.00
2032 On 05-Nov-2020		Bond Future	6	636	0.00
R035 On 05-Nov-2020		Bond Future	31	8,514	0.00
2037 On 05-Nov-2020		Bond Future	38	31,746	0.00
2040 On 05-Nov-2020		Bond Future	6	1,412	0.00
2044 On 05-Nov-2020		Bond Future	20	2,028	0.00
R248 On 05-Nov-2020		Bond Future	18	2,748	0.00
R209 On 05-Nov-2020		Bond Future	24	15,530	0.00
R213 On 05-Nov-2020		Bond Future	26	2,619	0.00

---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R214 On 05-Nov-2020		Bond Future	10	1,488	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>307</b>	<b>120,916</b>	<b>0.00</b>

---