



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 : 05/02/2020

TO DATE : 05/02/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	3	11	0.00
IGOV On 07-May-2020		Index Future	9	98	0.00
R186 On 06-Aug-2020		Bond Future	8	1,430	0.00
R023 On 07-May-2020		Bond Future	5	350	0.00
2030 On 06-Aug-2020		Bond Future	17	4,692	0.00
2032 On 06-Aug-2020		Bond Future	11	2,092	0.00
R035 On 06-Aug-2020		Bond Future	17	2,276	0.00
2037 On 06-Aug-2020		Bond Future	14	1,792	0.00
2040 On 06-Aug-2020		Bond Future	16	17,818	0.00
2044 On 06-Aug-2020		Bond Future	15	10,988	0.00
R248 On 06-Aug-2020		Bond Future	17	2,927	0.00
R209 On 06-Aug-2020		Bond Future	14	13,779	0.00
R213 On 06-Aug-2020		Bond Future	4	1,200	0.00
R214 On 06-Aug-2020		Bond Future	14	1,880	0.00
Grand Total for Daily Turnover Summary:			164	61,333	0.00