



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 : 14/04/2020

TO DATE : 14/04/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	12	0,00
GOVI On 07-May-2020		GOVI	2	2	0,00
R186 On 06-Aug-2020		Bond Future	14	462	0,00
2030 On 07-May-2020		Bond Future	5	776	0,00
2032 On 07-May-2020		Bond Future	1	300	0,00
R035 On 07-May-2020		Bond Future	3	494	0,00
Grand Total for Daily Turnover Summary:			27	2,046	0,00