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 : 28/04/2020 **TO DATE : 28/04/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020			Index Future	2	24	0.00
GOVI On 06-Aug-2020			GOVI	9	240	0.00
2029 On 07-May-2020			Bond Future	1	550	0.00
IGOV On 06-Aug-2020			Index Future	10	1,400	0.00
R186 On 06-Aug-2020			Bond Future	47	8,166	0.00
R023 On 06-Aug-2020			Bond Future	9	1,176	0.00
2030 On 06-Aug-2020			Bond Future	42	8,420	0.00
2032 On 06-Aug-2020			Bond Future	2	244	0.00
R035 On 06-Aug-2020			Bond Future	10	3,184	0.00
2037 On 06-Aug-2020			Bond Future	3	1,140	0.00
2040 On 06-Aug-2020			Bond Future	10	2,150	0.00
2044 On 06-Aug-2020			Bond Future	22	6,744	0.00
R248 On 06-Aug-2020			Bond Future	9	5,438	0.00
R214 On 06-Aug-2020			Bond Future	42	2,214	0.00
Grand Total for Daily Turnover Summary:				**218**	**41,090**	**0.00**