



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 : 02/06/2020

TO DATE : 02/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	1	1	0.00
2046 On 06-Aug-2020		Bond Future	1	250	0.00
2050 On 06-Aug-2020		Bond Future	1	500	0.00
R186 On 06-Aug-2020		Bond Future	3	1,410	0.00
R202 On 06-Aug-2020		Bond Future	1	125	0.00
R023 On 06-Aug-2020		Bond Future	1	308	0.00
2030 On 06-Aug-2020		Bond Future	5	3,900	0.00
2032 On 06-Aug-2020		Bond Future	3	3,460	0.00
R035 On 06-Aug-2020		Bond Future	3	2,540	0.00
2037 On 06-Aug-2020		Bond Future	3	1,620	0.00
2040 On 06-Aug-2020		Bond Future	3	360	0.00
R248 On 06-Aug-2020		Bond Future	2	40	0.00
R214 On 06-Aug-2020		Bond Future	1	400	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>28</b>	<b>14,914</b>	<b>0.00</b>

