



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 : 18/06/2020

TO DATE : 18/06/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 06-Aug-2020		Bond Future	2	400	0.00
JBAF On 15-Dec-2020		Jibar Tradeable Future	2	20	0.00
R186 On 06-Aug-2020		Bond Future	6	152	0.00
R023 On 06-Aug-2020		Bond Future	1	500	0.00
2030 On 06-Aug-2020		Bond Future	2	2,498	0.00
2032 On 06-Aug-2020		Bond Future	2	5,900	0.00
R035 On 06-Aug-2020		Bond Future	2	4,056	0.00
2040 On 06-Aug-2020		Bond Future	16	7,600	0.00
2044 On 06-Aug-2020		Bond Future	1	1	0.00
R248 On 06-Aug-2020		Bond Future	18	10,816	0.00
R212 On 06-Aug-2020		Bond Future	2	600	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>54</b>	<b>32,543</b>	<b>0.00</b>

