



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 : 27/07/2020

TO DATE : 27/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 05-Nov-2020		Bond Future	4	1,400	0.00
ES42 On 05-Nov-2020		Bond Future	24	19,676	0.00
GOVI On 05-Nov-2020		GOVI	11	1,152	0.00
2025 On 05-Nov-2020		Bond Future	40	14,544	0.00
2029 On 05-Nov-2020		Bond Future	24	4,186	0.00
2033 On 05-Nov-2020		Bond Future	18	55,984	0.00
2038 On 05-Nov-2020		Bond Future	8	20,484	0.00
2046 On 05-Nov-2020		Bond Future	12	30,030	0.00
2050 On 05-Nov-2020		Bond Future	24	39,692	0.00
R186 On 05-Nov-2020		Bond Future	26	85,275	0.00
R197 On 05-Nov-2020		Bond Future	4	3,800	0.00
R202 On 05-Nov-2020		Bond Future	24	24,527	0.00
R023 On 05-Nov-2020		Bond Future	8	12,122	0.00
2030 On 05-Nov-2020		Bond Future	17	25,704	0.00
2032 On 05-Nov-2020		Bond Future	102	121,570	0.00
R035 On 05-Nov-2020		Bond Future	22	176,564	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2037 On 05-Nov-2020		Bond Future	18	17,856	0.00
2040 On 05-Nov-2020		Bond Future	4	850	0.00
2044 On 05-Nov-2020		Bond Future	17	12,283	0.00
R248 On 05-Nov-2020		Bond Future	25	156,340	0.00
R208 On 05-Nov-2020		Bond Future	18	17,874	0.00
R209 On 05-Nov-2020		Bond Future	4	11,038	0.00
R210 On 05-Nov-2020		Bond Future	24	2,307	0.00
R212 On 05-Nov-2020		Bond Future	2	322	0.00
R213 On 05-Nov-2020		Bond Future	50	29,256	0.00
R214 On 05-Nov-2020		Bond Future	28	28,136	0.00
Grand Total for Daily Turnover Summary:			558	912,972	0.00