



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 : 28/07/2020

TO DATE : 28/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020		Index Future	8	330	0.00
GOVI On 05-Nov-2020		GOVI	12	1,718	0.00
2050 On 05-Nov-2020		Bond Future	2	72	0.00
IGOV On 05-Nov-2020		Index Future	4	1,200	0.00
R186 On 05-Nov-2020		Bond Future	153	283,840	0.00
R202 On 05-Nov-2020		Bond Future	1	4	0.00
R023 On 05-Nov-2020		Bond Future	83	47,523	0.00
2030 On 05-Nov-2020		Bond Future	150	299,787	0.00
2032 On 05-Nov-2020		Bond Future	64	257,400	0.00
R035 On 05-Nov-2020		Bond Future	88	150,360	0.00
2037 On 05-Nov-2020		Bond Future	142	369,514	0.00
2040 On 05-Nov-2020		Bond Future	109	210,715	0.00
2044 On 05-Nov-2020		Bond Future	47	35,069	0.00
R248 On 05-Nov-2020		Bond Future	141	87,996	0.00
R208 On 05-Nov-2020		Bond Future	44	35,648	0.00
R209 On 05-Nov-2020		Bond Future	112	51,541	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 05-Nov-2020		Bond Future	4	15,228	0.00
R214 On 05-Nov-2020		Bond Future	12	1,196	0.00
Grand Total for Daily Turnover Summary:			1,176	1,849,141	0.00