



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 : 06/05/2020

TO DATE : 06/05/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2020		GOVI	4	6	0.00
2038 On 06-Aug-2020		Bond Future	3	370	0.00
R186 On 06-Aug-2020		Bond Future	17	21,466	0.00
R197 On 06-Aug-2020		Bond Future	4	28	0.00
R023 On 07-May-2020		Bond Future	2	2	0.00
2030 On 06-Aug-2020		Bond Future	36	7,134	0.00
2032 On 06-Aug-2020		Bond Future	23	4,058	0.00
R035 On 06-Aug-2020		Bond Future	23	4,006	0.00
R248 On 06-Aug-2020		Bond Future	2	1,600	0.00
R208 On 06-Aug-2020		Bond Future	2	5,462	0.00
R214 On 06-Aug-2020		Bond Future	1	2	0.00
Grand Total for Daily Turnover Summary:			117	44,134	0.00