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 : 16/07/2020 **TO DATE : 16/07/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020			Index Future	3	15	0.00
R186 On 05-Nov-2020	6.50	Call	Bond Future	4	180	0.00
2030 On 06-Aug-2020			Bond Future	8	627	0.00
2032 On 06-Aug-2020			Bond Future	4	15	0.00
R035 On 06-Aug-2020			Bond Future	4	54	0.00
2037 On 06-Aug-2020			Bond Future	4	213	0.00
2040 On 05-Nov-2020	10.00	Call	Bond Future	11	617	0.00
2044 On 06-Aug-2020			Bond Future	6	144	0.00
R248 On 05-Nov-2020	11.00	Call	Bond Future	9	1,203	0.00
R213 On 06-Aug-2020			Bond Future	4	9	0.00
R214 On 05-Nov-2020			Bond Future	2	200	0.00
Grand Total for Daily Turnover Summary:				**59**	**3,277**	**0.00**

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