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 : 06/08/2020 **TO DATE : 06/08/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2020			Index Future	2	4	0.00
2025 On 05-Nov-2020			Bond Future	2	24	0.00
R186 On 05-Nov-2020			Bond Future	6	48	0.00
2030 On 05-Nov-2020			Bond Future	5	458	0.00
2032 On 05-Nov-2020			Bond Future	22	2,360	0.00
R035 On 05-Nov-2020			Bond Future	9	164	0.00
2037 On 05-Nov-2020			Bond Future	6	96	0.00
2040 On 05-Nov-2020			Bond Future	40	28,058	0.00
2044 On 05-Nov-2020			Bond Future	30	5,076	0.00
R248 On 05-Nov-2020			Bond Future	5	502	0.00
R209 On 05-Nov-2020			Bond Future	7	232	0.00
R213 On 05-Nov-2020			Bond Future	4	4	0.00
R214 On 05-Nov-2020			Bond Future	4	100	0.00
Grand Total for Daily Turnover Summary:				**142**	**37,126**	**0.00**