



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 09/09/2020

TO DATE : 09/09/2020

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 05-Nov-2020                            |            | Index Future | 2            | 20               | 0.00        |
| 2033 On 05-Nov-2020                            |            | Bond Future  | 2            | 704              | 0.00        |
| 2038 On 05-Nov-2020                            |            | Bond Future  | 2            | 668              | 0.00        |
| 2050 On 05-Nov-2020                            |            | Bond Future  | 2            | 558              | 0.00        |
| R186 On 05-Nov-2020                            |            | Bond Future  | 9            | 1,026            | 0.00        |
| R197 On 05-Nov-2020                            |            | Bond Future  | 4            | 1,000            | 0.00        |
| 2030 On 05-Nov-2020                            |            | Bond Future  | 2            | 102              | 0.00        |
| 2037 On 05-Nov-2020                            |            | Bond Future  | 2            | 800              | 0.00        |
| R214 On 05-Nov-2020                            |            | Bond Future  | 2            | 200              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>27</b>    | <b>5,078</b>     | <b>0.00</b> |