



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 : 10/07/2020

TO DATE : 10/07/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Aug-2020		Index Future	1	5	0.00
2050 On 06-Aug-2020		Bond Future	1	82	0.00
JBAF On 15-Dec-2020		Jibar Tradeable Future	3	15	0.00
R186 On 06-Aug-2020		Bond Future	13	3,950	0.00
2030 On 05-Nov-2020	9.99 Put	Bond Future	11	10,589	0.00
2032 On 06-Aug-2020		Bond Future	3	596	0.00
R035 On 06-Aug-2020		Bond Future	2	26	0.00
2037 On 06-Aug-2020		Bond Future	14	5,974	0.00
2040 On 06-Aug-2020		Bond Future	2	28	0.00
2044 On 06-Aug-2020		Bond Future	25	7,519	0.00
R248 On 06-Aug-2020		Bond Future	26	17,183	0.00
R209 On 06-Aug-2020		Bond Future	1	840	0.00
R210 On 06-Aug-2020		Bond Future	1	15	0.00
R214 On 06-Aug-2020		Bond Future	2	40	0.00
Grand Total for Daily Turnover Summary:			105	46,862	0.00

