



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 : 10/03/2020

TO DATE : 10/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 07-May-2020		Bond Future	1	2	0.00
2033 On 07-May-2020		Bond Future	1	33	0.00
2038 On 07-May-2020		Bond Future	1	31	0.00
2050 On 07-May-2020		Bond Future	1	136	0.00
R186 On 07-May-2020		Bond Future	12	5,730	0.00
R023 On 07-May-2020		Bond Future	5	6,278	0.00
2030 On 04-Feb-2021	8.37 Call	Bond Future	66	11,101	0.00
2032 On 07-May-2020		Bond Future	4	758	0.00
R035 On 07-May-2020		Bond Future	9	1,076	0.00
2037 On 04-Feb-2021	9.65 Call	Bond Future	18	3,178	0.00
2040 On 04-Feb-2021	10.24 Call	Bond Future	46	5,188	0.00
2044 On 07-May-2020		Bond Future	2	280	0.00
R248 On 07-May-2020		Bond Future	4	1,408	0.00
R208 On 07-May-2020		Bond Future	13	669	0.00
R209 On 07-May-2020		Bond Future	3	1,240	0.00
R214 On 07-May-2020		Bond Future	11	812	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
-----------------	-------------------	----------------	---------------------	-------------------------

Grand Total for Daily Turnover Summary:			197	37,920	0.00
--	--	--	------------	---------------	-------------