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 : 16/03/2020 **TO DATE : 16/03/2020**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020			Index Future	1	8	0.00
2033 On 07-May-2020			Bond Future	1	28	0.00
2038 On 07-May-2020			Bond Future	2	460	0.00
2050 On 07-May-2020			Bond Future	1	142	0.00
R186 On 07-May-2020			Bond Future	31	13,387	0.00
R023 On 07-May-2020			Bond Future	2	4,232	0.00
2030 On 06-Aug-2020	10.70	Call	Bond Future	15	2,170	0.00
2032 On 07-May-2020			Bond Future	1	150	0.00
R035 On 07-May-2020			Bond Future	5	180	0.00
2037 On 07-May-2020			Bond Future	34	13,794	0.00
2040 On 07-May-2020			Bond Future	14	1,896	0.00
2044 On 07-May-2020			Bond Future	7	12,004	0.00
R248 On 06-Aug-2020	11.80	Call	Bond Future	10	1,880	0.00
R208 On 07-May-2020			Bond Future	32	27,780	0.00
R214 On 07-May-2020			Bond Future	17	186	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**173**	**78,297**	**0.00**