



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 : 19/03/2020

TO DATE : 19/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	4	18	0.00
GOVI On 07-May-2020		GOVI	1	1	0.00
2025 On 07-May-2020		Bond Future	1	7	0.00
2038 On 07-May-2020		Bond Future	1	145	0.00
2046 On 07-May-2020		Bond Future	3	691	0.00
2050 On 07-May-2020		Bond Future	1	328	0.00
R186 On 06-Aug-2020		Bond Future	23	10,900	0.00
R202 On 07-May-2020		Bond Future	2	666	0.00
2030 On 07-May-2020		Bond Future	10	3,156	0.00
2032 On 07-May-2020		Bond Future	3	240	0.00
R035 On 07-May-2020		Bond Future	5	342	0.00
2037 On 04-Feb-2021	11.97 Call	Bond Future	4	528	0.00
2044 On 07-May-2020		Bond Future	8	2,658	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 07-May-2020		Bond Future	2	308	0.00
R209 On 07-May-2020		Bond Future	4	66	0.00
Grand Total for Daily Turnover Summary:			72	20,054	0.00
