



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 : 04/03/2020

TO DATE : 04/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 07-May-2020		Bond Future	9	733	0.00
R023 On 07-May-2020		Bond Future	7	5,470	0.00
2030 On 07-May-2020		Bond Future	11	259	0.00
2032 On 07-May-2020		Bond Future	21	2,851	0.00
R035 On 07-May-2020		Bond Future	7	82	0.00
2037 On 07-May-2020		Bond Future	21	3,630	0.00
2040 On 07-May-2020		Bond Future	5	99	0.00
2044 On 07-May-2020		Bond Future	14	1,327	0.00
R248 On 07-May-2020		Bond Future	25	6,326	0.00
R214 On 07-May-2020		Bond Future	6	125	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>126</b>	<b>20,902</b>	<b>0.00</b>