



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 : 13/03/2020

TO DATE : 13/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	4	28	0.00
GOVI On 07-May-2020		GOVI	2	4	0.00
2025 On 07-May-2020		Bond Future	1	2	0.00
2033 On 07-May-2020		Bond Future	1	72	0.00
2038 On 07-May-2020		Bond Future	1	97	0.00
2046 On 07-May-2020		Bond Future	2	400	0.00
2050 On 07-May-2020		Bond Future	3	700	0.00
R186 On 07-May-2020		Bond Future	41	7,307	0.00
R197 On 07-May-2020		Bond Future	1	100	0.00
R202 On 07-May-2020		Bond Future	3	403	0.00
R023 On 07-May-2020		Bond Future	5	1,006	0.00
2030 On 06-Aug-2020		Bond Future	36	25,606	0.00
2032 On 07-May-2020		Bond Future	1	190	0.00
R035 On 07-May-2020		Bond Future	24	28,432	0.00
2037 On 04-Feb-2021	10.48 Call	Bond Future	29	8,262	0.00
2040 On 06-Aug-2020	11.26 Put	Bond Future	19	11,511	0.00
2044 On 07-May-2020		Bond Future	1	160	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 06-Aug-2020		Bond Future	15	3,475	0.00
R209 On 07-May-2020		Bond Future	3	433	0.00
R214 On 07-May-2020		Bond Future	8	584	0.00
Grand Total for Daily Turnover Summary:			200	88,772	0.00
