



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 : 17/03/2020

TO DATE : 17/03/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-May-2020		Index Future	2	2	0.00
GOVI On 07-May-2020		GOVI	1	2	0.00
2025 On 07-May-2020		Bond Future	1	4	0.00
2033 On 07-May-2020		Bond Future	3	114	0.00
2038 On 07-May-2020		Bond Future	1	63	0.00
2050 On 07-May-2020		Bond Future	1	359	0.00
R186 On 07-May-2020		Bond Future	17	1,355	0.00
R023 On 07-May-2020		Bond Future	18	9,412	0.00
2030 On 05-Nov-2020	9.03 Call	Bond Future	15	1,594	0.00
2032 On 07-May-2020		Bond Future	5	503	0.00
R035 On 07-May-2020		Bond Future	14	1,363	0.00
2037 On 07-May-2020		Bond Future	13	7,414	0.00
2040 On 07-May-2020		Bond Future	51	16,157	0.00
2044 On 07-May-2020		Bond Future	8	422	0.00
R248 On 07-May-2020		Bond Future	10	2,990	0.00
R208 On 07-May-2020		Bond Future	3	427	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 07-May-2020		Bond Future	5	70	0.00
R213 On 07-May-2020		Bond Future	1	10	0.00
R214 On 07-May-2020		Bond Future	3	1,251	0.00
Grand Total for Daily Turnover Summary:			172	43,512	0.00