



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 : 13/01/2020

TO DATE : 13/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	1	1	0.00
R186 On 06-Feb-2020		Bond Future	23	6,876	0.00
2040 On 06-Feb-2020		Bond Future	12	1,450	0.00
2044 On 06-Feb-2020		Bond Future	1	200	0.00
R248 On 07-May-2020	10.70 Put	Bond Future	7	1,900	0.00
R213 On 06-Feb-2020		Bond Future	2	3,080	0.00
Grand Total for Daily Turnover Summary:			46	13,507	0.00