



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 : 16/01/2020

TO DATE : 16/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2046 On 06-Feb-2020		Bond Future	5	1,000	0.00
R186 On 05-Nov-2020	7.84 Call	Bond Future	8	806	0.00
R023 On 06-Feb-2020		Bond Future	1	760	0.00
2030 On 05-Nov-2020	9.03 Call	Bond Future	4	8	0.00
2032 On 06-Feb-2020		Bond Future	2	1,000	0.00
R035 On 07-May-2020	9.11 Call	Bond Future	6	503	0.00
2037 On 06-Feb-2020		Bond Future	10	3,400	0.00
2040 On 06-Feb-2020		Bond Future	9	4,820	0.00
2044 On 06-Feb-2020		Bond Future	3	888	0.00
R248 On 06-Feb-2020		Bond Future	3	2,260	0.00
R209 On 06-Feb-2020		Bond Future	1	25	0.00
R214 On 06-Feb-2020		Bond Future	10	8,700	0.00
Grand Total for Daily Turnover Summary:			62	24,170	0.00