



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 : 21/01/2020

TO DATE : 21/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	10	1,210	0.00
R186 On 07-May-2020		Bond Future	28	4,244	0.00
R023 On 07-May-2020		Bond Future	6	2,924	0.00
2030 On 07-May-2020		Bond Future	6	1,734	0.00
2037 On 06-Feb-2020		Bond Future	2	600	0.00
2044 On 06-Feb-2020		Bond Future	2	4	0.00
R208 On 06-Feb-2020		Bond Future	5	156	0.00
R213 On 07-May-2020		Bond Future	2	110	0.00
Grand Total for Daily Turnover Summary:			61	10,982	0.00