



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 : 08/11/2019

TO DATE : 08/11/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	2	66	0.00
2038 On 06-Feb-2020		Bond Future	2	10	0.00
2050 On 06-Feb-2020		Bond Future	3	77	0.00
R186 On 06-Feb-2020		Bond Future	8	2,362	0.00
R202 On 06-Feb-2020		Bond Future	2	98	0.00
2030 On 06-Feb-2020		Bond Future	11	13,164	0.00
2032 On 06-Feb-2020		Bond Future	3	2,850	0.00
R035 On 06-Feb-2020		Bond Future	4	2,450	0.00
2037 On 06-Feb-2020		Bond Future	4	480	0.00
2040 On 06-Feb-2020		Bond Future	3	1,170	0.00
R248 On 06-Feb-2020		Bond Future	3	332	0.00
R209 On 06-Feb-2020		Bond Future	1	32	0.00
Grand Total for Daily Turnover Summary:			46	23,091	0.00