



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 : 12/12/2019

TO DATE : 12/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	3	8	0.00
R186 On 05-Nov-2020	9.26 Put	Bond Future	123	20,597	0.00
R023 On 06-Feb-2020		Bond Future	1	16	0.00
2030 On 06-Feb-2020		Bond Future	3	98	0.00
2032 On 06-Feb-2020		Bond Future	2	134	0.00
R035 On 06-Feb-2020		Bond Future	4	124	0.00
2037 On 06-Feb-2020		Bond Future	2	68	0.00
2040 On 06-Feb-2020		Bond Future	2	122	0.00
2044 On 06-Feb-2020		Bond Future	2	34	0.00
R248 On 06-Feb-2020		Bond Future	2	58	0.00
Grand Total for Daily Turnover Summary:			144	21,259	0.00