



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 : 22/01/2020

TO DATE : 22/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-May-2020		GOVI	10	318	0.00
2025 On 07-May-2020		Bond Future	2	6,000	0.00
R186 On 07-May-2020		Bond Future	4	393	0.00
R023 On 07-May-2020		Bond Future	6	1,032	0.00
R035 On 06-Feb-2020		Bond Future	1	110	0.00
2037 On 06-Feb-2020		Bond Future	9	4,354	0.00
2040 On 07-May-2020		Bond Future	23	5,940	0.00
2044 On 07-May-2020		Bond Future	16	13,318	0.00
R209 On 06-Feb-2020		Bond Future	17	21,031	0.00
R214 On 06-Feb-2020		Bond Future	5	1,084	0.00
Grand Total for Daily Turnover Summary:			93	53,580	0.00