



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 : 23/01/2020

TO DATE : 23/01/2020

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 07-May-2020		Bond Future	6	4,824	0.00
2038 On 07-May-2020		Bond Future	2	3,370	0.00
2046 On 07-May-2020		Bond Future	6	15,900	0.00
2050 On 07-May-2020		Bond Future	4	10,360	0.00
IGOV On 07-May-2020		Index Future	2	162	0.00
R186 On 07-May-2020		Bond Future	9	14,080	0.00
R197 On 07-May-2020		Bond Future	4	5,600	0.00
R202 On 07-May-2020		Bond Future	8	7,616	0.00
R023 On 06-Feb-2020		Bond Future	3	974	0.00
2030 On 06-Feb-2020		Bond Future	2	30	0.00
2032 On 06-Feb-2020		Bond Future	5	23,076	0.00
R035 On 06-Feb-2020		Bond Future	5	559	0.00
2037 On 06-Feb-2020		Bond Future	2	52	0.00
R209 On 07-May-2020		Bond Future	3	13,018	0.00
R210 On 07-May-2020		Bond Future	7	2,796	0.00
R212 On 07-May-2020		Bond Future	4	6,104	0.00
R214 On 07-May-2020		Bond Future	22	3,830	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
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Grand Total for Daily Turnover Summary:			94	112,351	0.00
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