



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 27/12/2019

TO DATE : 27/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 06-Feb-2020		Bond Future	2	300	0.00
2033 On 06-Feb-2020		Bond Future	2	1,400	0.00
R023 On 07-May-2020		Bond Future	3	212	0.00
2030 On 06-Feb-2020		Bond Future	4	384	0.00
2032 On 06-Feb-2020		Bond Future	3	1,372	0.00
R210 On 06-Feb-2020		Bond Future	2	540	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>16</b>	<b>4,208</b>	<b>0.00</b>