



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 : 22/10/2019

TO DATE : 22/10/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Feb-2020		GOVI	12	1,968	0.00
2025 On 06-Feb-2020		Bond Future	4	4	0.00
2029 On 06-Feb-2020		Bond Future	6	5,204	0.00
2038 On 06-Feb-2020		Bond Future	6	9,900	0.00
2046 On 06-Feb-2020		Bond Future	6	15,900	0.00
2050 On 06-Feb-2020		Bond Future	4	10,360	0.00
R186 On 06-Feb-2020		Bond Future	296	295,297	0.00
R197 On 06-Feb-2020		Bond Future	4	5,600	0.00
R202 On 06-Feb-2020		Bond Future	8	7,788	0.00
R023 On 06-Feb-2020		Bond Future	73	106,756	0.00
2030 On 06-Feb-2020		Bond Future	169	205,306	0.00
2032 On 06-Feb-2020		Bond Future	78	104,034	0.00
R035 On 06-Feb-2020		Bond Future	105	117,618	0.00
2037 On 06-Feb-2020		Bond Future	65	99,238	0.00
2040 On 06-Feb-2020		Bond Future	66	91,960	0.00
2044 On 06-Feb-2020		Bond Future	134	95,746	0.00
R248 On 06-Feb-2020		Bond Future	58	85,360	0.00

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
R207 On 07-Nov-2019		Bond Future	5	576	0.00
R208 On 06-Feb-2020		Bond Future	25	6,648	0.00
R209 On 06-Feb-2020		Bond Future	67	44,931	0.00
R210 On 06-Feb-2020		Bond Future	6	2,780	0.00
R212 On 06-Feb-2020		Bond Future	24	13,284	0.00
R213 On 06-Feb-2020		Bond Future	19	5,918	0.00
R214 On 06-Feb-2020		Bond Future	13	2,274	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>1,253</b>	<b>1,334,450</b>	<b>0.00</b>