



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 : 04/12/2019

TO DATE : 04/12/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 06-Feb-2020		Bond Future	1	120	0.00
R202 On 06-Feb-2020		Bond Future	1	43	0.00
R023 On 06-Feb-2020		Bond Future	1	230	0.00
2030 On 06-Feb-2020		Bond Future	5	2,640	0.00
2032 On 06-Feb-2020		Bond Future	1	29	0.00
R035 On 06-Feb-2020		Bond Future	4	128	0.00
2037 On 06-Feb-2020		Bond Future	4	2,830	0.00
2040 On 06-Feb-2020		Bond Future	7	3,720	0.00
2044 On 06-Feb-2020		Bond Future	4	144	0.00
R248 On 06-Feb-2020		Bond Future	1	110	0.00
R209 On 06-Feb-2020		Bond Future	14	1,598	0.00
R210 On 06-Feb-2020		Bond Future	1	51	0.00
Grand Total for Daily Turnover Summary:			44	11,643	0.00