



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 : 18/04/2019

TO DATE : 18/04/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Aug-2019		GOVI	9	453	0.00
2025 On 01-Aug-2019		Bond Future	14	1,720	0.00
2029 On 01-Aug-2019		Bond Future	20	8,298	0.00
2033 On 01-Aug-2019		Bond Future	12	36,624	0.00
2038 On 01-Aug-2019		Bond Future	8	19,888	0.00
2046 On 01-Aug-2019		Bond Future	6	2,060	0.00
2050 On 01-Aug-2019		Bond Future	6	9,092	0.00
IGOV On 01-Aug-2019		Index Future	6	863	0.00
R186 On 01-Aug-2019		Bond Future	62	145,874	0.00
R197 On 01-Aug-2019		Bond Future	4	3,800	0.00
R202 On 01-Aug-2019		Bond Future	25	32,996	0.00
R023 On 01-Aug-2019		Bond Future	7	1,027	0.00
2030 On 01-Aug-2019		Bond Future	34	7,534	0.00
2032 On 01-Aug-2019		Bond Future	29	6,928	0.00
R035 On 01-Aug-2019		Bond Future	8	2,516	0.00
2037 On 01-Aug-2019		Bond Future	32	34,450	0.00
2040 On 01-Aug-2019		Bond Future	53	54,556	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2044 On 01-Aug-2019		Bond Future	32	56,854	0.00
R248 On 01-Aug-2019		Bond Future	72	123,272	0.00
R209 On 01-Aug-2019		Bond Future	42	22,272	0.00
R210 On 01-Aug-2019		Bond Future	20	3,226	0.00
R213 On 01-Aug-2019		Bond Future	8	7,070	0.00
R214 On 01-Aug-2019		Bond Future	52	30,076	0.00
Grand Total for Daily Turnover Summary:			561	611,449	0.00
