



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 : 19/07/2019

TO DATE : 19/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	5	663	0.00
GOVI On 07-Nov-2019		GOVI	11	1,272	0.00
2029 On 07-Nov-2019		Bond Future	6	5,204	0.00
2038 On 07-Nov-2019		Bond Future	6	10,000	0.00
2046 On 07-Nov-2019		Bond Future	6	16,072	0.00
2050 On 07-Nov-2019		Bond Future	4	10,520	0.00
R186 On 07-Nov-2019		Bond Future	7	478	0.00
R202 On 07-Nov-2019		Bond Future	20	32,352	0.00
R023 On 07-Nov-2019		Bond Future	39	30,758	0.00
2030 On 07-Nov-2019		Bond Future	54	19,478	0.00
2032 On 07-Nov-2019		Bond Future	23	4,141	0.00
R035 On 07-Nov-2019		Bond Future	26	5,224	0.00
2037 On 07-Nov-2019		Bond Future	22	11,902	0.00
2040 On 07-Nov-2019		Bond Future	20	6,560	0.00
2044 On 07-Nov-2019		Bond Future	2	5,340	0.00
R248 On 07-Nov-2019		Bond Future	18	123,364	0.00
R207 On 01-Aug-2019		Bond Future	1	50	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 07-Nov-2019		Bond Future	2	5,740	0.00
R210 On 07-Nov-2019		Bond Future	6	2,780	0.00
R213 On 07-Nov-2019		Bond Future	8	7,070	0.00
R214 On 07-Nov-2019		Bond Future	18	3,446	0.00
Grand Total for Daily Turnover Summary:			304	302,414	0.00
