



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 : 30/10/2019

TO DATE : 30/10/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020		Index Future	2	50	0.00
GOVI On 06-Feb-2020		GOVI	6	69	0.00
2038 On 06-Feb-2020		Bond Future	5	4,024	0.00
IGOV On 07-May-2020		Index Future	2	22	0.00
R186 On 07-May-2020		Bond Future	18	12,004	0.00
2030 On 06-Feb-2020		Bond Future	34	5,553	0.00
2032 On 06-Feb-2020		Bond Future	16	3,124	0.00
R035 On 07-Nov-2019		Bond Future	1	19	0.00
2040 On 06-Feb-2020		Bond Future	5	410	0.00
R248 On 07-Nov-2019		Bond Future	4	80	0.00
R208 On 06-Feb-2020		Bond Future	3	158	0.00
R209 On 06-Feb-2020		Bond Future	24	8,287	0.00
R212 On 06-Feb-2020		Bond Future	21	9,572	0.00
R213 On 06-Feb-2020		Bond Future	2	9,120	0.00
R214 On 06-Feb-2020		Bond Future	4	826	0.00
Grand Total for Daily Turnover Summary:			147	53,318	0.00