



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 : 28/01/2019

TO DATE : 28/01/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-May-2019		GOVI	3	6	0.00
2025 On 02-May-2019		Bond Future	16	1,026	0.00
2029 On 02-May-2019		Bond Future	8	396	0.00
R186 On 02-May-2019		Bond Future	270	78,962	0.00
R023 On 02-May-2019		Bond Future	18	2,216	0.00
2030 On 02-May-2019		Bond Future	2	8	0.00
2032 On 02-May-2019		Bond Future	6	92	0.00
R035 On 02-May-2019		Bond Future	8	1,592	0.00
2040 On 02-May-2019		Bond Future	8	352	0.00
2044 On 02-May-2019		Bond Future	65	24,250	0.00
R248 On 02-May-2019		Bond Future	8	1,516	0.00
R207 On 02-May-2019		Bond Future	40	7,860	0.00
R208 On 02-May-2019		Bond Future	26	12,060	0.00
R212 On 02-May-2019		Bond Future	23	9,600	0.00
R213 On 02-May-2019		Bond Future	4	64	0.00
Grand Total for Daily Turnover Summary:			505	140,000	0.00