



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 : 13/08/2019

TO DATE : 13/08/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 07-Nov-2019		Index Future	1	2	0.00
R186 On 07-Nov-2019		Bond Future	53	17,060	0.00
2030 On 07-Nov-2019		Bond Future	68	11,500	0.00
R035 On 07-Nov-2019		Bond Future	5	746	0.00
2037 On 07-Nov-2019		Bond Future	3	1,045	0.00
2044 On 07-May-2020	9.33 Call	Bond Future	12	900	0.00
R248 On 07-Nov-2019		Bond Future	5	566	0.00
R209 On 07-Nov-2019		Bond Future	5	1,320	0.00
R213 On 07-Nov-2019		Bond Future	5	600	0.00
Grand Total for Daily Turnover Summary:			157	33,739	0.00