



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 : 14/05/2019

TO DATE : 14/05/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	2	4	0.00
2038 On 01-Aug-2019		Bond Future	1	34	0.00
2050 On 01-Aug-2019		Bond Future	1	41	0.00
R186 On 01-Aug-2019		Bond Future	7	5,766	0.00
2030 On 01-Aug-2019		Bond Future	20	5,657	0.00
R035 On 01-Aug-2019		Bond Future	3	918	0.00
2037 On 01-Aug-2019		Bond Future	15	5,643	0.00
2040 On 01-Aug-2019		Bond Future	2	124	0.00
2044 On 01-Aug-2019		Bond Future	3	232	0.00
R248 On 01-Aug-2019		Bond Future	5	1,594	0.00
Grand Total for Daily Turnover Summary:			59	20,013	0.00