



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 : 04/07/2019

TO DATE : 04/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	3	34	0.00
GOVI On 07-Nov-2019		GOVI	1	44	0.00
R186 On 01-Aug-2019		Bond Future	1	376	0.00
R035 On 01-Aug-2019		Bond Future	1	179	0.00
2040 On 01-Aug-2019		Bond Future	2	528	0.00
2044 On 01-Aug-2019		Bond Future	1	39	0.00
R248 On 01-Aug-2019		Bond Future	3	640	0.00
R209 On 01-Aug-2019		Bond Future	4	240	0.00
R213 On 01-Aug-2019		Bond Future	2	348	0.00
Grand Total for Daily Turnover Summary:			18	2,428	0.00