



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 : 05/08/2019

TO DATE : 05/08/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Nov-2019		Index Future	2	14	0.00
2038 On 07-Nov-2019		Bond Future	2	240	0.00
R186 On 07-Nov-2019		Bond Future	29	6,512	0.00
R023 On 07-Nov-2019		Bond Future	3	220	0.00
2037 On 07-Nov-2019		Bond Future	10	2,106	0.00
2040 On 07-Nov-2019		Bond Future	2	82	0.00
2044 On 07-Nov-2019		Bond Future	7	414	0.00
R209 On 07-Nov-2019		Bond Future	7	842	0.00
Grand Total for Daily Turnover Summary:			62	10,430	0.00