



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 : 25/10/2019

TO DATE : 25/10/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020		Index Future	2	38	0.00
AL7T On 07-Nov-2019		Index Future	20	240	0.00
IGOV On 06-Feb-2020		Index Future	6	1,006	0.00
R186 On 07-May-2020	8.50 Put	Bond Future	90	63,531	0.00
R023 On 07-May-2020		Bond Future	53	75,852	0.00
2030 On 06-Feb-2020		Bond Future	65	63,569	0.00
2032 On 06-Feb-2020		Bond Future	60	55,624	0.00
2037 On 06-Feb-2020		Bond Future	3	282	0.00
2040 On 06-Feb-2020		Bond Future	6	7,256	0.00
R208 On 07-Nov-2019		Bond Future	8	8,294	0.00
R209 On 06-Feb-2020		Bond Future	52	50,497	0.00
R213 On 07-Nov-2019		Bond Future	17	24,618	0.00
Grand Total for Daily Turnover Summary:			382	350,807	0.00