



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 : 23/07/2019

TO DATE : 23/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Nov-2019		Index Future	5	867	0.00
ES33 On 07-Nov-2019		Bond Future	4	1,400	0.00
ES42 On 07-Nov-2019		Bond Future	2	9,838	0.00
GOVI On 07-Nov-2019		GOVI	13	435	0.00
2025 On 07-Nov-2019		Bond Future	30	4,440	0.00
2029 On 07-Nov-2019		Bond Future	29	10,236	0.00
2033 On 07-Nov-2019		Bond Future	12	36,364	0.00
2038 On 07-Nov-2019		Bond Future	8	21,740	0.00
2046 On 07-Nov-2019		Bond Future	14	26,480	0.00
2050 On 07-Nov-2019		Bond Future	6	9,380	0.00
IGOV On 07-Nov-2019		Index Future	2	834	0.00
R186 On 07-Nov-2019		Bond Future	35	45,774	0.00
R197 On 07-Nov-2019		Bond Future	2	76	0.00
R202 On 07-Nov-2019		Bond Future	4	2,584	0.00
R023 On 07-Nov-2019		Bond Future	54	25,806	0.00
2030 On 07-Nov-2019		Bond Future	37	50,874	0.00
2032 On 07-Nov-2019		Bond Future	101	177,862	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2037 On 07-Nov-2019		Bond Future	64	103,220	0.00
2044 On 07-Nov-2019		Bond Future	1	597	0.00
R207 On 01-Aug-2019		Bond Future	5	3,398	0.00
R208 On 07-Nov-2019		Bond Future	54	33,232	0.00
R209 On 07-Nov-2019		Bond Future	57	274,567	0.00
R210 On 07-Nov-2019		Bond Future	28	4,308	0.00
R213 On 07-Nov-2019		Bond Future	29	32,324	0.00
R214 On 01-Aug-2019		Bond Future	26	23,180	0.00
Grand Total for Daily Turnover Summary:			622	899,816	0.00