



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 : 26/07/2019

TO DATE : 26/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 07-Nov-2019		Bond Future	4	1,280	0.00
2046 On 07-Nov-2019		Bond Future	10	5,000	0.00
IGOV On 07-Nov-2019		Index Future	4	60	0.00
R186 On 07-Nov-2019		Bond Future	22	14,636	0.00
R023 On 07-Nov-2019		Bond Future	6	5,812	0.00
2030 On 07-Nov-2019		Bond Future	4	1,744	0.00
2032 On 01-Aug-2019		Bond Future	3	1,311	0.00
2044 On 07-Nov-2019		Bond Future	11	2,376	0.00
R248 On 07-Nov-2019		Bond Future	12	3,104	0.00
R208 On 07-Nov-2019		Bond Future	4	272	0.00
R210 On 07-Nov-2019		Bond Future	4	1,440	0.00
R212 On 07-Nov-2019		Bond Future	4	4,000	0.00
R214 On 07-Nov-2019		Bond Future	4	1,560	0.00
Grand Total for Daily Turnover Summary:			92	42,595	0.00