



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 : 31/07/2019

TO DATE : 31/07/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 07-Nov-2019		GOVI	21	73	0.00
IGOV On 07-Nov-2019		Index Future	4	31	0.00
R186 On 07-Nov-2019		Bond Future	34	5,984	0.00
R023 On 07-Nov-2019		Bond Future	14	898	0.00
2030 On 07-Nov-2019		Bond Future	26	17,482	0.00
2032 On 07-Nov-2019		Bond Future	8	738	0.00
R035 On 07-Nov-2019		Bond Future	15	866	0.00
2037 On 07-Nov-2019		Bond Future	10	1,224	0.00
2040 On 07-Nov-2019		Bond Future	12	1,884	0.00
2044 On 07-Nov-2019		Bond Future	12	2,148	0.00
R248 On 06-Feb-2020		Bond Future	16	2,210	0.00
R207 On 07-Nov-2019		Bond Future	15	2,548	0.00
R209 On 07-Nov-2019		Bond Future	29	8,980	0.00
R214 On 07-Nov-2019		Bond Future	12	540	0.00
Grand Total for Daily Turnover Summary:			228	45,606	0.00