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 : 22/07/2019** **TO DATE : 22/07/2019**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| GOVI On 07-Nov-2019 | | | GOVI | 2 | 4 | 0.00 |
| 2050 On 07-Nov-2019 | | | Bond Future | 6 | 10,452 | 0.00 |
| R186 On 07-Nov-2019 | | | Bond Future | 89 | 119,880 | 0.00 |
| R197 On 07-Nov-2019 | | | Bond Future | 4 | 28 | 0.00 |
| R023 On 07-Nov-2019 | | | Bond Future | 60 | 90,468 | 0.00 |
| 2030 On 07-Nov-2019 | | | Bond Future | 80 | 68,481 | 0.00 |
| 2032 On 07-Nov-2019 | | | Bond Future | 26 | 7,104 | 0.00 |
| R035 On 07-Nov-2019 | | | Bond Future | 90 | 224,696 | 0.00 |
| 2037 On 07-Nov-2019 | | | Bond Future | 20 | 37,302 | 0.00 |
| 2040 On 07-Nov-2019 | | | Bond Future | 90 | 87,060 | 0.00 |
| 2044 On 07-Nov-2019 | | | Bond Future | 50 | 36,136 | 0.00 |
| R248 On 07-Nov-2019 | | | Bond Future | 30 | 25,574 | 0.00 |
| R207 On 07-Nov-2019 | | | Bond Future | 43 | 16,084 | 0.00 |
| R208 On 07-Nov-2019 | | | Bond Future | 22 | 29,608 | 0.00 |
| R209 On 07-Nov-2019 | | | Bond Future | 24 | 20,206 | 0.00 |
| R213 On 07-Nov-2019 | | | Bond Future | 31 | 27,980 | 0.00 |
| R214 On 07-Nov-2019 | | | Bond Future | 59 | 33,882 | 0.00 |

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| **Grand Total for Daily Turnover Summary:** | | | | **726** | **834,945** | **0.00** |