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 : 10/07/2019 **TO DATE : 10/07/2019**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Aug-2019		Index Future	2	16	0.00
2029 On 01-Aug-2019		Bond Future	2	44	0.00
2033 On 01-Aug-2019		Bond Future	2	130	0.00
2038 On 01-Aug-2019		Bond Future	2	102	0.00
2050 On 01-Aug-2019		Bond Future	2	154	0.00
R186 On 01-Aug-2019		Bond Future	5	158	0.00
R202 On 01-Aug-2019		Bond Future	2	30	0.00
2030 On 01-Aug-2019		Bond Future	15	3,848	0.00
2032 On 01-Aug-2019		Bond Future	8	3,450	0.00
R035 On 01-Aug-2019		Bond Future	2	248	0.00
2040 On 01-Aug-2019		Bond Future	2	176	0.00
2044 On 01-Aug-2019		Bond Future	8	3,432	0.00
R209 On 01-Aug-2019		Bond Future	15	1,740	0.00
R210 On 01-Aug-2019		Bond Future	2	20	0.00
Grand Total for Daily Turnover Summary:			**69**	**13,548**	**0.00**