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 : 24/10/2019 **TO DATE : 24/10/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 06-Feb-2020			Index Future	4	56	0.00
GOVI On 06-Feb-2020			GOVI	2	98	0.00
2025 On 06-Feb-2020			Bond Future	10	2,014	0.00
2038 On 06-Feb-2020			Bond Future	8	9,546	0.00
2050 On 06-Feb-2020			Bond Future	10	14,902	0.00
IGOV On 06-Feb-2020			Index Future	6	762	0.00
R186 On 06-Feb-2020			Bond Future	114	116,618	0.00
R202 On 06-Feb-2020			Bond Future	10	1,500	0.00
R023 On 07-May-2020			Bond Future	51	27,164	0.00
2030 On 06-Feb-2020			Bond Future	45	27,818	0.00
2032 On 06-Feb-2020			Bond Future	36	15,562	0.00
R035 On 06-Feb-2020			Bond Future	73	238,119	0.00
2037 On 06-Feb-2020			Bond Future	58	101,549	0.00
2040 On 06-Feb-2020			Bond Future	43	56,426	0.00
2044 On 06-Feb-2020			Bond Future	32	30,698	0.00
R248 On 06-Feb-2020			Bond Future	35	27,432	0.00
R207 On 07-Nov-2019			Bond Future	5	3,332	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R208 On 06-Feb-2020			Bond Future	68	55,305	0.00
R209 On 06-Feb-2020	9.40	Call	Bond Future	37	296,612	0.00
R213 On 06-Feb-2020			Bond Future	29	28,742	0.00
R214 On 06-Feb-2020			Bond Future	70	50,347	0.00
Grand Total for Daily Turnover Summary:				**746**	**1,104,602**	**0.00**