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 : 27/03/2019 **TO DATE : 27/03/2019**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
IGOV On 02-May-2019			Index Future	3	30	0.00
R186 On 01-Aug-2019	8.70	Call	Bond Future	92	104,929	0.00
R023 On 02-May-2019			Bond Future	2	718	0.00
2030 On 02-May-2019			Bond Future	1	687	0.00
2032 On 02-May-2019			Bond Future	2	643	0.00
R035 On 02-May-2019			Bond Future	3	352	0.00
2037 On 02-May-2019			Bond Future	1	42	0.00
R208 On 02-May-2019			Bond Future	1	112	0.00
R209 On 02-May-2019			Bond Future	4	857	0.00
R213 On 02-May-2019			Bond Future	1	421	0.00
R214 On 02-May-2019			Bond Future	1	271	0.00
Grand Total for Daily Turnover Summary:				**111**	**109,062**	**0.00**