



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 : 05/07/2019

TO DATE : 05/07/2019

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| 2025 On 07-Nov-2019 | | Bond Future | 2 | 400 | 0.00 |
| 2029 On 07-Nov-2019 | | Bond Future | 2 | 300 | 0.00 |
| 2033 On 07-Nov-2019 | | Bond Future | 2 | 100 | 0.00 |
| R186 On 01-Aug-2019 | | Bond Future | 28 | 16,213 | 0.00 |
| R023 On 01-Aug-2019 | | Bond Future | 26 | 8,178 | 0.00 |
| 2030 On 01-Aug-2019 | | Bond Future | 11 | 6,506 | 0.00 |
| R035 On 01-Aug-2019 | | Bond Future | 54 | 8,559 | 0.00 |
| 2037 On 01-Aug-2019 | | Bond Future | 38 | 7,700 | 0.00 |
| 2040 On 01-Aug-2019 | | Bond Future | 19 | 8,000 | 0.00 |
| R209 On 07-Nov-2019 | | Bond Future | 1 | 30 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 183 | 55,986 | 0.00 |