



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 : 23/07/2018

TO DATE : 23/07/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018		Index Future	2	84	0.00
GOVI On 01-Nov-2018		GOVI	10	930	0.00
2025 On 01-Nov-2018		Bond Future	8	1,444	0.00
2038 On 01-Nov-2018		Bond Future	8	7,298	0.00
2050 On 01-Nov-2018		Bond Future	18	20,642	0.00
R186 On 01-Nov-2018		Bond Future	12	32,102	0.00
R202 On 01-Nov-2018		Bond Future	10	1,282	0.00
R023 On 01-Nov-2018		Bond Future	8	6,604	0.00
2030 On 01-Nov-2018		Bond Future	18	39,278	0.00
2032 On 01-Nov-2018		Bond Future	14	37,416	0.00
R035 On 01-Nov-2018		Bond Future	18	81,238	0.00
2037 On 01-Nov-2018		Bond Future	14	41,356	0.00
2040 On 01-Nov-2018		Bond Future	2	1,316	0.00
R207 On 01-Nov-2018		Bond Future	14	8,573	0.00
R208 On 01-Nov-2018		Bond Future	16	16,018	0.00
R209 On 01-Nov-2018		Bond Future	28	14,434	0.00
R210 On 01-Nov-2018		Bond Future	2	40	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 01-Nov-2018		Bond Future	4	1,454	0.00
Grand Total for Daily Turnover Summary:			206	311,509	0.00
