



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 : 05/09/2018

TO DATE : 05/09/2018

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 01-Nov-2018 | | Index Future | 2 | 4 | 0.00 |
| 2029 On 01-Nov-2018 | | Bond Future | 3 | 1,220 | 0.00 |
| 2033 On 01-Nov-2018 | | Bond Future | 3 | 1,206 | 0.00 |
| 2038 On 01-Nov-2018 | | Bond Future | 2 | 240 | 0.00 |
| R186 On 07-Feb-2019 | 9.27 Call | Bond Future | 73 | 14,110 | 0.00 |
| 2030 On 01-Nov-2018 | | Bond Future | 3 | 2,700 | 0.00 |
| 2032 On 01-Nov-2018 | | Bond Future | 3 | 2,100 | 0.00 |
| R035 On 01-Nov-2018 | | Bond Future | 3 | 1,500 | 0.00 |
| 2037 On 01-Nov-2018 | | Bond Future | 3 | 1,160 | 0.00 |
| 2040 On 01-Nov-2018 | | Bond Future | 5 | 2,080 | 0.00 |
| 2044 On 01-Nov-2018 | | Bond Future | 2 | 100 | 0.00 |
| R248 On 01-Nov-2018 | | Bond Future | 9 | 5,988 | 0.00 |
| R208 On 01-Nov-2018 | | Bond Future | 2 | 118 | 0.00 |
| R209 On 01-Nov-2018 | | Bond Future | 14 | 1,546 | 0.00 |
| R212 On 01-Nov-2018 | | Bond Future | 4 | 940 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 131 | 35,012 | 0.00 |