



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 : 01/11/2018

TO DATE : 01/11/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019		Index Future	8	18	0.00
IGOV On 07-Feb-2019		Index Future	8	53	0.00
R186 On 07-Feb-2019		Bond Future	10	2,508	0.00
R023 On 07-Feb-2019		Bond Future	14	4,537	0.00
2030 On 07-Feb-2019		Bond Future	2	160	0.00
2032 On 07-Feb-2019		Bond Future	1	100	0.00
R035 On 07-Feb-2019		Bond Future	2	80	0.00
2037 On 07-Feb-2019		Bond Future	3	110	0.00
2040 On 02-May-2019	10.20 Call	Bond Future	18	7,620	0.00
2044 On 07-Feb-2019		Bond Future	18	5,546	0.00
R248 On 07-Feb-2019		Bond Future	17	916	0.00
R207 On 07-Feb-2019		Bond Future	7	12,584	0.00
R208 On 07-Feb-2019		Bond Future	1	21	0.00
R209 On 02-May-2019	9.35 Call	Bond Future	38	19,780	0.00
R214 On 07-Feb-2019		Bond Future	2	28	0.00
Grand Total for Daily Turnover Summary:			149	54,061	0.00