



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 : 27/07/2018

TO DATE : 27/07/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018		Index Future	4	800	0.00
GOVI On 01-Nov-2018		GOVI	8	108	0.00
2033 On 01-Nov-2018		Bond Future	4	1,066	0.00
2038 On 01-Nov-2018		Bond Future	4	4,000	0.00
R186 On 01-Nov-2018		Bond Future	30	20,825	0.00
R202 On 01-Nov-2018		Bond Future	6	2,400	0.00
2030 On 01-Nov-2018		Bond Future	1	5	0.00
R035 On 01-Nov-2018		Bond Future	1	100	0.00
2037 On 01-Nov-2018		Bond Future	7	2,820	0.00
R209 On 02-Aug-2018		Bond Future	2	26	0.00
R210 On 01-Nov-2018		Bond Future	2	2,360	0.00
R212 On 01-Nov-2018		Bond Future	4	4,000	0.00
R214 On 01-Nov-2018		Bond Future	4	24,320	0.00
Grand Total for Daily Turnover Summary:			77	62,830	0.00