



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 : 18/01/2019

TO DATE : 18/01/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-May-2019		Index Future	6	1,978	0.00
ES33 On 02-May-2019		Bond Future	7	1,688	0.00
ES42 On 02-May-2019		Bond Future	28	20,176	0.00
2025 On 02-May-2019		Bond Future	4	84	0.00
2029 On 02-May-2019		Bond Future	6	6,272	0.00
2033 On 02-May-2019		Bond Future	12	36,624	0.00
2038 On 02-May-2019		Bond Future	8	16,116	0.00
2046 On 02-May-2019		Bond Future	10	2,440	0.00
2050 On 02-May-2019		Bond Future	6	8,888	0.00
R186 On 02-May-2019		Bond Future	8	1,130	0.00
R197 On 02-May-2019		Bond Future	12	6,204	0.00
R202 On 02-May-2019		Bond Future	8	6,860	0.00
R023 On 02-May-2019		Bond Future	4	760	0.00
2030 On 02-May-2019		Bond Future	4	480	0.00
2037 On 02-May-2019		Bond Future	4	378	0.00
2040 On 02-May-2019		Bond Future	4	100	0.00
R248 On 02-May-2019		Bond Future	4	84	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R207 On 07-Feb-2019		Bond Future	1	110	0.00
R209 On 07-Feb-2019		Bond Future	5	342	0.00
R210 On 02-May-2019		Bond Future	6	2,104	0.00
Grand Total for Daily Turnover Summary:			147	112,818	0.00
