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 : 26/09/2018 **TO DATE : 26/09/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Nov-2018			Index Future	1	2	0.00
IGOV On 01-Nov-2018			Index Future	2	3	0.00
R186 On 01-Nov-2018			Bond Future	4	354	0.00
R023 On 01-Nov-2018			Bond Future	2	28	0.00
2040 On 01-Nov-2018			Bond Future	2	400	0.00
2044 On 01-Nov-2018			Bond Future	6	120	0.00
R248 On 01-Nov-2018			Bond Future	2	67	0.00
R207 On 01-Nov-2018			Bond Future	4	194	0.00
R208 On 01-Nov-2018			Bond Future	3	50	0.00
R209 On 01-Nov-2018			Bond Future	1	29	0.00
Grand Total for Daily Turnover Summary:				**27**	**1,247**	**0.00**