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 : 22/10/2018 **TO DATE : 22/10/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019			Index Future	4	940	0.00
ES33 On 07-Feb-2019			Bond Future	12	4,988	0.00
ES42 On 07-Feb-2019			Bond Future	30	26,252	0.00
GOVI On 07-Feb-2019			GOVI	8	182	0.00
2025 On 07-Feb-2019			Bond Future	4	84	0.00
2029 On 07-Feb-2019			Bond Future	6	6,272	0.00
2033 On 07-Feb-2019			Bond Future	12	36,624	0.00
2038 On 07-Feb-2019			Bond Future	10	14,348	0.00
2046 On 07-Feb-2019			Bond Future	10	2,440	0.00
2050 On 07-Feb-2019			Bond Future	6	8,288	0.00
R186 On 07-Feb-2019			Bond Future	14	3,534	0.00
R197 On 07-Feb-2019			Bond Future	14	6,280	0.00
R202 On 07-Feb-2019			Bond Future	8	6,860	0.00
R023 On 07-Feb-2019			Bond Future	4	50	0.00
R248 On 07-Feb-2019			Bond Future	4	2,040	0.00
R209 On 07-Feb-2019			Bond Future	32	435,148	0.00
R210 On 07-Feb-2019			Bond Future	7	2,124	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R214 On 01-Nov-2018			Bond Future	2	64	0.00
Grand Total for Daily Turnover Summary:				**187**	**556,518**	**0.00**