



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 : 26/10/2018

TO DATE : 26/10/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019		Index Future	1	1	0.00
2038 On 07-Feb-2019		Bond Future	4	4,000	0.00
IGOV On 02-May-2019		Index Future	16	860	0.00
R186 On 07-Feb-2019		Bond Future	13	8,400	0.00
R202 On 01-Aug-2019		Bond Future	4	1,600	0.00
R023 On 07-Feb-2019		Bond Future	19	21,527	0.00
2030 On 01-Nov-2018		Bond Future	1	184	0.00
2032 On 01-Nov-2018		Bond Future	1	202	0.00
R035 On 01-Nov-2018		Bond Future	1	242	0.00
2040 On 07-Feb-2019		Bond Future	7	3,060	0.00
2044 On 07-Feb-2019		Bond Future	4	170	0.00
R207 On 07-Feb-2019		Bond Future	2	806	0.00
R208 On 07-Feb-2019		Bond Future	3	206	0.00
R209 On 01-Nov-2018		Bond Future	1	17	0.00
R210 On 07-Feb-2019		Bond Future	3	2,380	0.00
R212 On 07-Feb-2019		Bond Future	6	5,000	0.00
R214 On 07-Feb-2019		Bond Future	8	2,566	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
-----------------	-------------------	----------------	---------------------	-------------------------

Grand Total for Daily Turnover Summary:			94	51,221	0.00
--	--	--	-----------	---------------	-------------