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 : 05/11/2018 **TO DATE : 05/11/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 07-Feb-2019			Index Future	2	3	0.00
GOVI On 07-Feb-2019			GOVI	2	2	0.00
2038 On 07-Feb-2019			Bond Future	2	46	0.00
2050 On 07-Feb-2019			Bond Future	2	72	0.00
IGOV On 07-Feb-2019			Index Future	1	5	0.00
R186 On 07-Feb-2019			Bond Future	11	9,844	0.00
R023 On 07-Feb-2019			Bond Future	2	4,000	0.00
2030 On 07-Feb-2019			Bond Future	2	16	0.00
2037 On 07-Feb-2019			Bond Future	5	9,076	0.00
2040 On 07-Feb-2019			Bond Future	7	5,462	0.00
2044 On 07-Feb-2019			Bond Future	10	5,988	0.00
R248 On 07-Feb-2019			Bond Future	4	157	0.00
R207 On 07-Feb-2019			Bond Future	6	4,910	0.00
R208 On 07-Feb-2019			Bond Future	2	4,000	0.00
R209 On 07-Feb-2019			Bond Future	7	7,216	0.00
Grand Total for Daily Turnover Summary:				**65**	**50,797**	**0.00**