



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 : 25/03/2019

TO DATE : 25/03/2019

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-May-2019		Index Future	1	3	0.00
R186 On 02-May-2019		Bond Future	15	1,234	0.00
R023 On 02-May-2019		Bond Future	16	1,916	0.00
2030 On 01-Aug-2019	9.22 Call	Bond Future	54	57,552	0.00
2032 On 02-May-2019		Bond Future	11	836	0.00
2037 On 02-May-2019		Bond Future	1	2	0.00
2044 On 02-May-2019		Bond Future	6	154	0.00
R248 On 02-May-2019		Bond Future	9	1,896	0.00
R207 On 02-May-2019		Bond Future	2	143	0.00
R208 On 02-May-2019		Bond Future	8	493	0.00
R209 On 02-May-2019		Bond Future	3	59	0.00
R213 On 02-May-2019		Bond Future	3	50	0.00
R214 On 02-May-2019		Bond Future	7	447	0.00
Grand Total for Daily Turnover Summary:			136	64,785	0.00