



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 26/07/2018

TO DATE : 26/07/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Nov-2018		GOVI	1	2	0.00
2050 On 01-Nov-2018		Bond Future	2	40	0.00
R186 On 01-Nov-2018		Bond Future	7	15,425	0.00
2030 On 01-Nov-2018		Bond Future	8	31,000	0.00
2037 On 01-Nov-2018		Bond Future	2	40	0.00
R204 On 02-Aug-2018		Bond Future	1	37	0.00
2040 On 01-Nov-2018		Bond Future	2	40	0.00
2044 On 01-Nov-2018		Bond Future	26	3,648	0.00
R248 On 01-Nov-2018		Bond Future	4	190	0.00
R209 On 01-Nov-2018		Bond Future	7	43,346	0.00
R212 On 01-Nov-2018		Bond Future	2	60	0.00
R214 On 01-Nov-2018		Bond Future	7	37,440	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>69</b>	<b>131,268</b>	<b>0.00</b>