



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 : 26/03/2018

TO DATE : 26/03/2018

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| ALBI On 03-May-2018                            |            | Index Future | 3            | 6                | 0.00        |
| GOVI On 03-May-2018                            |            | GOVI         | 4            | 14               | 0.00        |
| 2025 On 03-May-2018                            |            | Bond Future  | 2            | 150              | 0.00        |
| 2038 On 03-May-2018                            |            | Bond Future  | 1            | 70               | 0.00        |
| 2050 On 03-May-2018                            |            | Bond Future  | 1            | 110              | 0.00        |
| IGOV On 03-May-2018                            |            | Index Future | 4            | 26               | 0.00        |
| R186 On 03-May-2018                            |            | Bond Future  | 129          | 17,614           | 0.00        |
| 2030 On 03-May-2018                            |            | Bond Future  | 4            | 840              | 0.00        |
| R204 On 03-May-2018                            |            | Bond Future  | 2            | 300              | 0.00        |
| 2044 On 03-May-2018                            |            | Bond Future  | 3            | 2,500            | 0.00        |
| R248 On 03-May-2018                            |            | Bond Future  | 5            | 1,160            | 0.00        |
| R207 On 03-May-2018                            |            | Bond Future  | 2            | 28               | 0.00        |
| R209 On 03-May-2018                            |            | Bond Future  | 10           | 2,648            | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>170</b>   | <b>25,466</b>    | <b>0.00</b> |