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 : 26/04/2018 **TO DATE : 26/04/2018**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018			Index Future	10	654	0.00
2025 On 02-Aug-2018			Bond Future	4	2,000	0.00
2038 On 02-Aug-2018			Bond Future	4	4,000	0.00
IGOV On 02-Aug-2018			Index Future	8	30	0.00
R186 On 02-Aug-2018			Bond Future	24	93,494	0.00
R202 On 02-Aug-2018			Bond Future	2	800	0.00
R023 On 02-Aug-2018			Bond Future	7	66,147	0.00
2030 On 02-Aug-2018			Bond Future	7	106,425	0.00
2032 On 03-May-2018			Bond Future	5	63,700	0.00
R035 On 03-May-2018			Bond Future	4	26,000	0.00
2037 On 02-Aug-2018			Bond Future	18	9,079	0.00
R204 On 02-Aug-2018			Bond Future	10	3,540	0.00
2040 On 02-Aug-2018			Bond Future	8	41,800	0.00
R248 On 03-May-2018			Bond Future	5	46,900	0.00
R207 On 02-Aug-2018			Bond Future	4	324	0.00
R208 On 02-Aug-2018			Bond Future	3	241	0.00
R209 On 02-Aug-2018			Bond Future	17	96,698	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R210 On 02-Aug-2018		Bond Future	2	2,360	0.00
R212 On 02-Aug-2018		Bond Future	4	4,000	0.00
R213 On 02-Aug-2018		Bond Future	9	50,260	0.00
R214 On 03-May-2018		Bond Future	5	42,800	0.00
Grand Total for Daily Turnover Summary:			**160**	**661,252**	**0.00**