



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 : 09/05/2018

TO DATE : 09/05/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Aug-2018		Bond Future	87	35,780	0.00
R023 On 02-Aug-2018		Bond Future	8	1,092	0.00
2030 On 02-Aug-2018		Bond Future	2	38	0.00
2032 On 02-Aug-2018		Bond Future	2	30	0.00
2037 On 02-Aug-2018		Bond Future	15	2,966	0.00
2040 On 02-Aug-2018		Bond Future	2	400	0.00
2044 On 02-Aug-2018		Bond Future	2	174	0.00
R207 On 02-Aug-2018		Bond Future	2	30	0.00
R208 On 02-Aug-2018		Bond Future	2	200	0.00
R209 On 01-Nov-2018	10.00 Put	Bond Future	19	12,590	0.00
R213 On 02-Aug-2018		Bond Future	2	14	0.00
R214 On 02-Aug-2018		Bond Future	2	480	0.00
Grand Total for Daily Turnover Summary:			145	53,794	0.00