



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 : 20/06/2018

TO DATE : 20/06/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Aug-2018		Bond Future	2	14	0.00
2033 On 02-Aug-2018		Bond Future	2	200	0.00
2038 On 02-Aug-2018		Bond Future	2	160	0.00
2050 On 02-Aug-2018		Bond Future	2	160	0.00
R186 On 02-Aug-2018		Bond Future	33	13,126	0.00
R197 On 02-Aug-2018		Bond Future	2	60	0.00
R202 On 02-Aug-2018		Bond Future	2	200	0.00
R023 On 02-Aug-2018		Bond Future	6	570	0.00
2030 On 02-Aug-2018		Bond Future	3	96	0.00
R035 On 02-Aug-2018		Bond Future	6	192	0.00
2040 On 02-Aug-2018		Bond Future	3	98	0.00
2044 On 02-Aug-2018		Bond Future	3	108	0.00
R248 On 02-Aug-2018		Bond Future	9	7,360	0.00
R207 On 02-Aug-2018		Bond Future	5	302	0.00
R209 On 02-Aug-2018		Bond Future	44	13,786	0.00
R214 On 02-Aug-2018		Bond Future	3	132	0.00

---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>
-----------------	-------------------	----------------	---------------------	-------------------------

---

<b>Grand Total for Daily Turnover Summary:</b>			<b>127</b>	<b>36,564</b>	<b>0.00</b>
--	--	--	------------	---------------	-------------