



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 : 24/04/2018

TO DATE : 24/04/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	5	835	0.00
GOVI On 02-Aug-2018		GOVI	13	928	0.00
2025 On 02-Aug-2018		Bond Future	3	130	0.00
2046 On 02-Aug-2018		Bond Future	18	27,644	0.00
2050 On 02-Aug-2018		Bond Future	10	10,100	0.00
IGOV On 03-May-2018		Index Future	2	8	0.00
R186 On 02-Aug-2018		Bond Future	41	111,826	0.00
R197 On 02-Aug-2018		Bond Future	2	76	0.00
R202 On 02-Aug-2018		Bond Future	14	20,792	0.00
R023 On 02-Aug-2018		Bond Future	46	54,876	0.00
2030 On 02-Aug-2018		Bond Future	46	48,044	0.00
2032 On 02-Aug-2018		Bond Future	44	33,006	0.00
R035 On 02-Aug-2018		Bond Future	39	203,348	0.00
2037 On 02-Aug-2018		Bond Future	49	57,500	0.00
R204 On 02-Aug-2018		Bond Future	4	130	0.00
2040 On 02-Aug-2018		Bond Future	22	3,544	0.00
2044 On 02-Aug-2018		Bond Future	36	8,102	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R248 On 02-Aug-2018		Bond Future	22	17,174	0.00
R207 On 02-Aug-2018		Bond Future	22	11,684	0.00
R208 On 02-Aug-2018		Bond Future	20	20,706	0.00
R209 On 02-Aug-2018		Bond Future	22	3,757	0.00
R212 On 02-Aug-2018		Bond Future	10	1,222	0.00
R213 On 02-Aug-2018		Bond Future	14	11,552	0.00
R214 On 02-Aug-2018		Bond Future	34	9,440	0.00
Grand Total for Daily Turnover Summary:			538	656,424	0.00