



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 : 10/05/2018

TO DATE : 10/05/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2025 On 02-Aug-2018		Bond Future	7	330	0.00
2033 On 02-Aug-2018		Bond Future	1	120	0.00
R186 On 02-Aug-2018		Bond Future	9	912	0.00
R023 On 02-Aug-2018		Bond Future	4	102	0.00
2030 On 02-Aug-2018		Bond Future	8	182	0.00
2032 On 02-Aug-2018		Bond Future	1	1,766	0.00
2037 On 02-Aug-2018		Bond Future	1	107	0.00
2040 On 02-Aug-2018		Bond Future	2	32	0.00
2044 On 02-Aug-2018		Bond Future	8	3,287	0.00
R207 On 02-Aug-2018		Bond Future	2	34	0.00
R208 On 02-Aug-2018		Bond Future	3	154	0.00
R209 On 02-Aug-2018		Bond Future	2	425	0.00
Grand Total for Daily Turnover Summary:			48	7,451	0.00