



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 : 09/03/2018

TO DATE : 09/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 03-May-2018		Bond Future	10	4,260	0.00
R023 On 03-May-2018		Bond Future	5	2,100	0.00
2030 On 03-May-2018		Bond Future	5	1,010	0.00
2032 On 03-May-2018		Bond Future	3	930	0.00
R035 On 03-May-2018		Bond Future	2	300	0.00
2037 On 03-May-2018		Bond Future	3	960	0.00
R204 On 03-May-2018		Bond Future	3	690	0.00
2044 On 03-May-2018		Bond Future	3	360	0.00
R248 On 03-May-2018		Bond Future	3	1,260	0.00
R207 On 03-May-2018		Bond Future	5	2,648	0.00
R208 On 03-May-2018		Bond Future	3	540	0.00
R209 On 03-May-2018		Bond Future	3	2,100	0.00
R213 On 03-May-2018		Bond Future	3	2,820	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>51</b>	<b>19,978</b>	<b>0.00</b>