



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 : 20/03/2018

TO DATE : 20/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-May-2018		GOVI	1	3	0.00
R186 On 03-May-2018		Bond Future	11	4,540	0.00
R023 On 03-May-2018		Bond Future	14	5,663	0.00
2040 On 03-May-2018		Bond Future	7	4,510	0.00
2044 On 03-May-2018		Bond Future	8	2,261	0.00
R209 On 03-May-2018		Bond Future	9	768	0.00
Grand Total for Daily Turnover Summary:			50	17,745	0.00