



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 : 27/03/2018

TO DATE : 27/03/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	2	4	0.00
2038 On 03-May-2018		Bond Future	1	70	0.00
2050 On 03-May-2018		Bond Future	1	110	0.00
R186 On 03-May-2018		Bond Future	27	4,534	0.00
R202 On 03-May-2018		Bond Future	2	92	0.00
R035 On 03-May-2018		Bond Future	1	843	0.00
2037 On 03-May-2018		Bond Future	1	1,000	0.00
2040 On 03-May-2018		Bond Future	14	7,892	0.00
2044 On 03-May-2018		Bond Future	1	1,000	0.00
R248 On 03-May-2018		Bond Future	2	14	0.00
R208 On 03-May-2018		Bond Future	8	960	0.00
R209 On 03-May-2018		Bond Future	9	5,840	0.00
R214 On 03-May-2018		Bond Future	12	3,944	0.00
Grand Total for Daily Turnover Summary:			81	26,303	0.00