



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 : 02/05/2018

TO DATE : 02/05/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	8	14	0.00
GOVI On 02-Aug-2018		GOVI	10	24	0.00
2033 On 02-Aug-2018		Bond Future	2	9,546	0.00
IGOV On 02-Aug-2018		Index Future	6	116	0.00
R186 On 02-Aug-2018	8.50 Put	Bond Future	80	18,274	0.00
R202 On 02-Aug-2018		Bond Future	3	24,740	0.00
R023 On 02-Aug-2018		Bond Future	104	53,072	0.00
2030 On 02-Aug-2018		Bond Future	46	37,798	0.00
2032 On 02-Aug-2018		Bond Future	83	43,498	0.00
R035 On 02-Aug-2018		Bond Future	26	33,364	0.00
2037 On 02-Aug-2018		Bond Future	34	60,698	0.00
R204 On 02-Aug-2018		Bond Future	68	28,454	0.00
2040 On 02-Aug-2018		Bond Future	10	2,680	0.00
2044 On 02-Aug-2018		Bond Future	27	9,254	0.00
R248 On 02-Aug-2018		Bond Future	19	4,554	0.00
R207 On 02-Aug-2018		Bond Future	86	69,066	0.00
R208 On 02-Aug-2018		Bond Future	66	44,076	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 02-Aug-2018		Bond Future	64	70,010	0.00
R213 On 02-Aug-2018		Bond Future	40	28,630	0.00
R214 On 02-Aug-2018		Bond Future	4	640	0.00
Grand Total for Daily Turnover Summary:			786	538,508	0.00
