



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 : 03/05/2018

TO DATE : 03/05/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	2	4	0.00
IGOV On 02-Aug-2018		Index Future	2	10	0.00
R186 On 02-Aug-2018		Bond Future	21	2,582	0.00
2030 On 02-Aug-2018		Bond Future	1	14	0.00
R035 On 02-Aug-2018		Bond Future	2	82	0.00
2037 On 02-Aug-2018		Bond Future	17	3,992	0.00
2040 On 02-Aug-2018		Bond Future	5	7,920	0.00
2044 On 02-Aug-2018		Bond Future	6	2,500	0.00
R248 On 02-Aug-2018		Bond Future	12	944	0.00
R209 On 02-Aug-2018		Bond Future	10	1,270	0.00
R214 On 02-Aug-2018		Bond Future	1	160	0.00
Grand Total for Daily Turnover Summary:			79	19,478	0.00