



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 : 08/06/2018

TO DATE : 08/06/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Aug-2018		Index Future	2	16	0.00
GOVI On 02-Aug-2018		GOVI	1	2	0.00
R186 On 02-Aug-2018		Bond Future	91	67,276	0.00
R023 On 02-Aug-2018		Bond Future	6	950	0.00
2030 On 02-Aug-2018		Bond Future	18	7,400	0.00
2032 On 02-Aug-2018		Bond Future	3	4,320	0.00
R035 On 02-Aug-2018		Bond Future	6	4,340	0.00
2040 On 01-Nov-2018	9.20 Call	Bond Future	57	53,100	0.00
2044 On 02-Aug-2018		Bond Future	3	104	0.00
R248 On 02-Aug-2018		Bond Future	12	2,761	0.00
R208 On 02-Aug-2018		Bond Future	6	206	0.00
R209 On 02-Aug-2018		Bond Future	22	3,112	0.00
Grand Total for Daily Turnover Summary:			227	143,587	0.00