



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 : 06/07/2018

TO DATE : 06/07/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Aug-2018		Bond Future	6	3,100	0.00
2037 On 01-Nov-2018		Bond Future	26	53,092	0.00
2040 On 01-Nov-2018		Bond Future	30	39,684	0.00
2044 On 01-Nov-2018		Bond Future	26	53,780	0.00
R248 On 01-Nov-2018		Bond Future	48	94,114	0.00
R214 On 01-Nov-2018		Bond Future	50	53,936	0.00
Grand Total for Daily Turnover Summary:			186	297,706	0.00