



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 : 25/01/2017

TO DATE : 25/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-May-2017		Index Future	12	1,780	0.00
ES33 On 04-May-2017		Bond Future	44	37,608	0.00
ES42 On 04-May-2017		Bond Future	42	35,108	0.00
GOVI On 04-May-2017		GOVI	6	402	0.00
2025 On 04-May-2017		Bond Future	2	834	0.00
2033 On 04-May-2017		Bond Future	18	21,804	0.00
2038 On 04-May-2017		Bond Future	8	57,390	0.00
2046 On 04-May-2017		Bond Future	20	70,748	0.00
2050 On 04-May-2017		Bond Future	16	85,724	0.00
IGOV On 04-May-2017		Index Future	2	216	0.00
R186 On 04-May-2017		Bond Future	105	306,732	0.00
R197 On 04-May-2017		Bond Future	8	452	0.00
R202 On 04-May-2017		Bond Future	46	127,246	0.00
R023 On 04-May-2017		Bond Future	60	63,155	0.00
R203 On 04-May-2017		Bond Future	16	9,628	0.00
2030 On 02-Nov-2017		Bond Future	32	49,436	0.00
2032 On 04-May-2017		Bond Future	36	36,588	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R035 On 04-May-2017		Bond Future	6	612	0.00
2037 On 04-May-2017		Bond Future	52	38,656	0.00
R204 On 04-May-2017		Bond Future	113	127,168	0.00
2040 On 04-May-2017		Bond Future	26	37,620	0.00
2044 On 04-May-2017		Bond Future	56	65,260	0.00
R248 On 04-May-2017		Bond Future	64	116,024	0.00
R207 On 04-May-2017		Bond Future	103	190,100	0.00
R208 On 04-May-2017		Bond Future	49	12,513	0.00
R209 On 04-May-2017		Bond Future	107	133,019	0.00
R210 On 04-May-2017		Bond Future	2	496	0.00
R212 On 04-May-2017		Bond Future	2	200	0.00
R213 On 04-May-2017		Bond Future	80	103,216	0.00
R214 On 04-May-2017		Bond Future	16	13,885	0.00
Grand Total for Daily Turnover Summary:			1,149	1,743,620	0.00