



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 : 04/01/2018

TO DATE : 04/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	2	2	0.00
2033 On 01-Feb-2018		Bond Future	1	447	0.00
2038 On 01-Feb-2018		Bond Future	1	217	0.00
2046 On 01-Feb-2018		Bond Future	1	455	0.00
2050 On 01-Feb-2018		Bond Future	1	289	0.00
R186 On 01-Feb-2018		Bond Future	11	1,848	0.00
R023 On 01-Feb-2018		Bond Future	10	1,096	0.00
2032 On 01-Feb-2018		Bond Future	2	7,793	0.00
R035 On 01-Feb-2018		Bond Future	1	4,359	0.00
2044 On 01-Feb-2018		Bond Future	3	638	0.00
R208 On 01-Feb-2018		Bond Future	2	986	0.00
R209 On 01-Feb-2018		Bond Future	13	904	0.00
Grand Total for Daily Turnover Summary:			48	19,034	0.00