



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 16/01/2018

TO DATE : 16/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	6	16	0.00
2025 On 01-Feb-2018		Bond Future	8	136	0.00
2050 On 01-Feb-2018		Bond Future	12	89	0.00
IGOV On 01-Feb-2018		Index Future	1	2	0.00
R186 On 03-May-2018		Bond Future	66	22,702	0.00
R023 On 03-May-2018		Bond Future	3	234	0.00
2032 On 01-Feb-2018		Bond Future	17	3,046	0.00
R204 On 01-Feb-2018		Bond Future	12	474	0.00
2044 On 03-May-2018		Bond Future	3	464	0.00
R248 On 01-Feb-2018		Bond Future	11	3,278	0.00
R208 On 03-May-2018		Bond Future	4	716	0.00
R212 On 01-Feb-2018		Bond Future	13	88	0.00
R213 On 03-May-2018		Bond Future	1	25	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>157</b>	<b>31,270</b>	<b>0.00</b>