



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 : 15/02/2018

TO DATE : 15/02/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-May-2018		Index Future	2	18	0.00
GOVI On 03-May-2018		GOVI	1	7	0.00
R186 On 02-Aug-2018		Bond Future	128	29,432	0.00
2030 On 02-Aug-2018		Bond Future	13	2,048	0.00
2032 On 03-May-2018		Bond Future	2	160	0.00
R035 On 03-May-2018		Bond Future	2	160	0.00
2037 On 02-Aug-2018		Bond Future	5	1,358	0.00
2040 On 02-Aug-2018		Bond Future	13	2,358	0.00
2044 On 03-May-2018		Bond Future	3	56	0.00
R248 On 03-May-2018		Bond Future	8	1,814	0.00
R209 On 02-Aug-2018		Bond Future	10	2,046	0.00
R213 On 03-May-2018		Bond Future	2	160	0.00
Grand Total for Daily Turnover Summary:			189	39,617	0.00