



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 : 17/01/2018

TO DATE : 17/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 03-May-2018		Bond Future	12	29,864	0.00
R186 On 03-May-2018		Bond Future	106	31,612	0.00
R202 On 03-May-2018		Bond Future	4	6,208	0.00
R023 On 03-May-2018		Bond Future	28	28,482	0.00
2030 On 03-May-2018		Bond Future	6	396	0.00
2032 On 03-May-2018		Bond Future	5	378	0.00
R035 On 01-Feb-2018		Bond Future	2	18	0.00
2037 On 03-May-2018		Bond Future	14	3,006	0.00
R204 On 01-Feb-2018		Bond Future	10	2,018	0.00
2040 On 03-May-2018		Bond Future	18	592	0.00
2044 On 03-May-2018		Bond Future	8	1,400	0.00
R248 On 03-May-2018		Bond Future	29	6,072	0.00
R207 On 03-May-2018		Bond Future	29	14,942	0.00
R208 On 03-May-2018		Bond Future	20	14,314	0.00
R209 On 03-May-2018		Bond Future	35	58,308	0.00
R212 On 03-May-2018		Bond Future	30	5,752	0.00
R213 On 03-May-2018		Bond Future	20	17,456	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R214 On 03-May-2018		Bond Future	16	9,164	0.00
Grand Total for Daily Turnover Summary:			392	229,982	0.00
