



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 : 24/01/2018

TO DATE : 24/01/2018

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-May-2018		GOVI	8	819	0.00
IGOV On 03-May-2018		Index Future	2	828	0.00
R186 On 03-May-2018		Bond Future	352	154,800	0.00
R197 On 03-May-2018		Bond Future	2	76	0.00
R023 On 03-May-2018		Bond Future	31	17,605	0.00
2030 On 03-May-2018		Bond Future	60	65,000	0.00
2032 On 03-May-2018		Bond Future	73	44,692	0.00
R035 On 03-May-2018		Bond Future	28	41,816	0.00
2037 On 03-May-2018		Bond Future	18	33,452	0.00
R204 On 03-May-2018		Bond Future	4	112	0.00
2040 On 03-May-2018		Bond Future	2	254	0.00
R248 On 03-May-2018		Bond Future	6	5,216	0.00
R207 On 03-May-2018		Bond Future	30	12,852	0.00
R208 On 03-May-2018		Bond Future	22	23,304	0.00
R209 On 03-May-2018		Bond Future	6	5,208	0.00
R213 On 03-May-2018		Bond Future	6	5,988	0.00
R214 On 03-May-2018		Bond Future	34	9,440	0.00

---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>
-----------------	-------------------	----------------	---------------------	-------------------------

---

<b>Grand Total for Daily Turnover Summary:</b>			<b>684</b>	<b>421,462</b>	<b>0.00</b>
--	--	--	------------	----------------	-------------