



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 : 18/10/2017

TO DATE : 18/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017		Index Future	2	184	0.00
R186 On 02-Nov-2017		Bond Future	14	10,325	0.00
R202 On 02-Nov-2017		Bond Future	2	14	0.00
R023 On 02-Nov-2017		Bond Future	6	912	0.00
2030 On 01-Feb-2018		Bond Future	1	2	0.00
2037 On 01-Feb-2018		Bond Future	5	350	0.00
2040 On 01-Feb-2018		Bond Future	3	220	0.00
R209 On 02-Nov-2017		Bond Future	4	994	0.00
R213 On 02-Nov-2017		Bond Future	7	1,234	0.00
Grand Total for Daily Turnover Summary:			44	14,235	0.00