



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 : 23/10/2017

TO DATE : 23/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 02-Nov-2017		Bond Future	15	6,944	0.00
GOVI On 01-Feb-2018		GOVI	10	314	0.00
2050 On 01-Feb-2018		Bond Future	25	216	0.00
IGOV On 02-Nov-2017		Index Future	1	26	0.00
R186 On 01-Feb-2018		Bond Future	60	68,260	0.00
R202 On 02-Nov-2017		Bond Future	1	23	0.00
R023 On 01-Feb-2018		Bond Future	17	9,686	0.00
2030 On 01-Feb-2018		Bond Future	37	46,250	0.00
2032 On 01-Feb-2018		Bond Future	34	66,274	0.00
R035 On 01-Feb-2018		Bond Future	40	54,448	0.00
2037 On 01-Feb-2018		Bond Future	24	71,344	0.00
R204 On 01-Feb-2018		Bond Future	24	1,368	0.00
2044 On 01-Feb-2018		Bond Future	3	1,320	0.00
R248 On 01-Feb-2018		Bond Future	20	3,199	0.00
R207 On 01-Feb-2018		Bond Future	25	13,099	0.00
R208 On 01-Feb-2018		Bond Future	28	29,316	0.00
R209 On 02-Nov-2017		Bond Future	26	10,990	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R212 On 01-Feb-2018		Bond Future	24	272	0.00
R213 On 02-Nov-2017		Bond Future	14	4,380	0.00
R214 On 01-Feb-2018		Bond Future	1	283	0.00
Grand Total for Daily Turnover Summary:			429	388,012	0.00
