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 : 13/10/2017 **TO DATE : 13/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018			Index Future	1	2	0.00
2038 On 01-Feb-2018			Bond Future	1	2,747	0.00
R186 On 01-Feb-2018			Bond Future	88	157,390	0.00
R023 On 02-Nov-2017			Bond Future	2	220	0.00
2030 On 01-Feb-2018			Bond Future	26	41,148	0.00
2032 On 01-Feb-2018			Bond Future	19	28,810	0.00
2037 On 01-Feb-2018			Bond Future	44	57,514	0.00
R204 On 01-Feb-2018			Bond Future	52	81,812	0.00
R207 On 01-Feb-2018			Bond Future	40	43,756	0.00
R208 On 01-Feb-2018			Bond Future	43	51,202	0.00
R209 On 01-Feb-2018			Bond Future	44	55,840	0.00
R213 On 01-Feb-2018			Bond Future	44	85,440	0.00
R214 On 01-Feb-2018			Bond Future	37	55,922	0.00
Grand Total for Daily Turnover Summary:				**441**	**661,803**	**0.00**