



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 : 31/10/2017

TO DATE : 31/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	11	42	0.00
GOVI On 01-Feb-2018		GOVI	8	34	0.00
2025 On 01-Feb-2018		Bond Future	4	2,000	0.00
2038 On 01-Feb-2018		Bond Future	4	4,000	0.00
IGOV On 03-May-2018		Index Future	24	1,134	0.00
R186 On 01-Feb-2018		Bond Future	5	422	0.00
R202 On 01-Feb-2018		Bond Future	8	2,443	0.00
R023 On 01-Feb-2018		Bond Future	19	12,431	0.00
2030 On 01-Feb-2018		Bond Future	24	38,306	0.00
2032 On 01-Feb-2018		Bond Future	50	40,884	0.00
R035 On 01-Feb-2018		Bond Future	16	33,134	0.00
2037 On 01-Feb-2018		Bond Future	36	58,257	0.00
R204 On 01-Feb-2018		Bond Future	13	12,302	0.00
2040 On 01-Feb-2018		Bond Future	24	26,040	0.00
2044 On 01-Feb-2018		Bond Future	28	32,740	0.00
R248 On 01-Feb-2018		Bond Future	24	12,360	0.00
R207 On 01-Feb-2018		Bond Future	14	3,484	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 01-Feb-2018		Bond Future	16	7,050	0.00
R209 On 01-Nov-2018	9.94 Put	Bond Future	78	65,963	0.00
R210 On 01-Feb-2018		Bond Future	2	2,360	0.00
R212 On 01-Feb-2018		Bond Future	8	4,016	0.00
R213 On 01-Feb-2018		Bond Future	30	18,138	0.00
R214 On 01-Feb-2018		Bond Future	28	20,028	0.00
Grand Total for Daily Turnover Summary:			474	397,568	0.00
