



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 : 17/11/2017

TO DATE : 17/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 01-Feb-2018		GOVI	1	1	0.00
2038 On 01-Feb-2018		Bond Future	2	80	0.00
2050 On 01-Feb-2018		Bond Future	2	154	0.00
R186 On 01-Feb-2018		Bond Future	5	596	0.00
R202 On 01-Feb-2018		Bond Future	2	40	0.00
R023 On 01-Feb-2018		Bond Future	2	238	0.00
2030 On 01-Feb-2018		Bond Future	13	1,828	0.00
2037 On 01-Feb-2018		Bond Future	8	1,684	0.00
R207 On 01-Feb-2018		Bond Future	2	164	0.00
R209 On 01-Feb-2018		Bond Future	3	540	0.00
Grand Total for Daily Turnover Summary:			40	5,325	0.00