



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/09/2017

TO DATE : 14/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017		Index Future	1	5	0.00
R186 On 02-Nov-2017		Bond Future	36	17,920	0.00
2032 On 01-Feb-2018	9.30 Call	Bond Future	8	608	0.00
2037 On 02-Nov-2017		Bond Future	1	1,300	0.00
2044 On 02-Nov-2017		Bond Future	1	150	0.00
R209 On 02-Nov-2017		Bond Future	9	11,886	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>56</b>	<b>31,869</b>	<b>0.00</b>