



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 : 20/09/2017

TO DATE : 20/09/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017		Index Future	2	286	0.00
2038 On 02-Nov-2017		Bond Future	2	180	0.00
2050 On 02-Nov-2017		Bond Future	2	180	0.00
R186 On 02-Nov-2017		Bond Future	16	8,050	0.00
R023 On 02-Nov-2017		Bond Future	2	98	0.00
R035 On 02-Nov-2017		Bond Future	13	10,014	0.00
R212 On 02-Nov-2017		Bond Future	2	148	0.00
Grand Total for Daily Turnover Summary:			39	18,956	0.00