



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 : 17/10/2017

TO DATE : 17/10/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017		Bond Future	33	4,530	0.00
R023 On 02-Nov-2017		Bond Future	4	780	0.00
R035 On 02-Nov-2017		Bond Future	22	7,949	0.00
2037 On 01-Feb-2018		Bond Future	11	1,215	0.00
2040 On 01-Feb-2018		Bond Future	16	370	0.00
2044 On 01-Feb-2018		Bond Future	6	1,366	0.00
R209 On 03-May-2018	10.00 Put	Bond Future	40	17,900	0.00
Grand Total for Daily Turnover Summary:			132	34,110	0.00