



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 : 15/11/2017

TO DATE : 15/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	3	387	0.00
2033 On 01-Feb-2018		Bond Future	6	38	0.00
2046 On 01-Feb-2018		Bond Future	1	85	0.00
R186 On 01-Feb-2018		Bond Future	9	1,360	0.00
R202 On 01-Feb-2018		Bond Future	1	16	0.00
2030 On 01-Feb-2018		Bond Future	2	54	0.00
2032 On 01-Feb-2018		Bond Future	2	120	0.00
R204 On 01-Feb-2018		Bond Future	8	1,476	0.00
R207 On 01-Feb-2018		Bond Future	6	1,416	0.00
R209 On 02-Aug-2018	10.21 Put	Bond Future	30	6,750	0.00
R213 On 01-Feb-2018		Bond Future	2	64	0.00
Grand Total for Daily Turnover Summary:			70	11,766	0.00