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 : 10/10/2017 **TO DATE : 10/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017			Index Future	2	2	0.00
IGOV On 02-Nov-2017			Index Future	2	10	0.00
R186 On 01-Feb-2018			Bond Future	9	1,687	0.00
2037 On 02-Nov-2017			Bond Future	2	92	0.00
R208 On 02-Nov-2017			Bond Future	6	480	0.00
R209 On 01-Feb-2018	9.88	Put	Bond Future	8	6,902	0.00
R213 On 02-Nov-2017			Bond Future	2	124	0.00
Grand Total for Daily Turnover Summary:				**31**	**9,297**	**0.00**