



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 : 01/11/2017

TO DATE : 01/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 01-Feb-2018		Index Future	10	104	0.00
GOVI On 01-Feb-2018		GOVI	2	74	0.00
2033 On 01-Feb-2018		Bond Future	2	9,546	0.00
2038 On 01-Feb-2018		Bond Future	4	21,502	0.00
2046 On 01-Feb-2018		Bond Future	6	22,216	0.00
2050 On 01-Feb-2018		Bond Future	4	27,638	0.00
IGOV On 01-Feb-2018		Index Future	3	69	0.00
R186 On 01-Feb-2018		Bond Future	12	7,880	0.00
R202 On 01-Feb-2018		Bond Future	10	26,814	0.00
R023 On 02-Nov-2017		Bond Future	2	2	0.00
2030 On 01-Feb-2018		Bond Future	19	6,536	0.00
2032 On 01-Feb-2018		Bond Future	31	4,604	0.00
R035 On 02-Nov-2017		Bond Future	1	1,000	0.00
2037 On 01-Feb-2018		Bond Future	14	4,152	0.00
R204 On 01-Feb-2018		Bond Future	4	706	0.00
2040 On 01-Feb-2018		Bond Future	4	200	0.00
R208 On 01-Feb-2018		Bond Future	8	5,600	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R209 On 01-Feb-2018		Bond Future	33	15,948	0.00
R210 On 01-Feb-2018		Bond Future	6	1,160	0.00
R214 On 01-Feb-2018		Bond Future	2	26	0.00
Grand Total for Daily Turnover Summary:			177	155,777	0.00
