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 : 24/10/2017 **TO DATE : 24/10/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017			Index Future	2	44	0.00
ES33 On 01-Feb-2018			Bond Future	13	30,392	0.00
GOVI On 01-Feb-2018			GOVI	8	1,042	0.00
2046 On 01-Feb-2018			Bond Future	4	3,640	0.00
IGOV On 01-Feb-2018			Index Future	2	818	0.00
R186 On 01-Feb-2018			Bond Future	46	164,942	0.00
R023 On 01-Feb-2018			Bond Future	47	36,799	0.00
2030 On 01-Feb-2018			Bond Future	27	13,488	0.00
2032 On 01-Feb-2018			Bond Future	20	2,096	0.00
R035 On 01-Feb-2018			Bond Future	18	70,176	0.00
2037 On 01-Feb-2018			Bond Future	6	3,692	0.00
R204 On 01-Feb-2018			Bond Future	6	16,692	0.00
2040 On 01-Feb-2018			Bond Future	4	176	0.00
2044 On 01-Feb-2018			Bond Future	6	5,692	0.00
R248 On 01-Feb-2018			Bond Future	16	93,344	0.00
R207 On 01-Feb-2018			Bond Future	6	2,984	0.00
R208 On 01-Feb-2018			Bond Future	11	8,502	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R209 On 01-Feb-2018			Bond Future	46	280,438	0.00
R212 On 01-Feb-2018			Bond Future	16	380	0.00
R213 On 01-Feb-2018			Bond Future	12	8,940	0.00
R214 On 01-Feb-2018			Bond Future	6	5,946	0.00
Grand Total for Daily Turnover Summary:				**322**	**750,223**	**0.00**