



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 : 21/11/2017

TO DATE : 21/11/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2050 On 01-Feb-2018		Bond Future	2	140	0.00
R186 On 03-May-2018	9.30 Call	Bond Future	62	12,788	0.00
R202 On 01-Feb-2018		Bond Future	2	26	0.00
2030 On 01-Feb-2018		Bond Future	6	2,280	0.00
2032 On 01-Feb-2018		Bond Future	3	144	0.00
2037 On 01-Feb-2018		Bond Future	3	258	0.00
2040 On 01-Feb-2018		Bond Future	8	2,300	0.00
2044 On 01-Feb-2018		Bond Future	2	964	0.00
R248 On 01-Feb-2018		Bond Future	25	6,208	0.00
R207 On 01-Feb-2018		Bond Future	19	16,152	0.00
R208 On 01-Feb-2018		Bond Future	2	108	0.00
R209 On 01-Feb-2018		Bond Future	4	226	0.00
R213 On 01-Feb-2018		Bond Future	4	186	0.00
R214 On 01-Feb-2018		Bond Future	2	16	0.00
Grand Total for Daily Turnover Summary:			144	41,796	0.00