



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 : 04/07/2017

TO DATE : 04/07/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 03-Aug-2017		Index Future	1	23	0.00
R186 On 03-Aug-2017		Bond Future	7	4,689	0.00
R202 On 03-Aug-2017		Bond Future	1	29	0.00
R035 On 03-Aug-2017		Bond Future	2	102	0.00
2044 On 03-Aug-2017		Bond Future	2	98	0.00
R248 On 03-Aug-2017		Bond Future	2	220	0.00
R209 On 03-Aug-2017		Bond Future	4	51	0.00
R213 On 03-Aug-2017		Bond Future	4	2,042	0.00
Grand Total for Daily Turnover Summary:			23	7,254	0.00