



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 : 17/08/2017

TO DATE : 17/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Nov-2017		Bond Future	54	27,264	0.00
2030 On 02-Nov-2017		Bond Future	3	884	0.00
R035 On 02-Nov-2017		Bond Future	1	118	0.00
2037 On 02-Nov-2017		Bond Future	1	181	0.00
R208 On 02-Nov-2017		Bond Future	3	444	0.00
R209 On 02-Nov-2017		Bond Future	7	1,644	0.00
Grand Total for Daily Turnover Summary:			69	30,535	0.00