



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 : 13/07/2017

TO DATE : 13/07/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	2	4	0.00
R186 On 03-Aug-2017		Bond Future	21	2,324	0.00
R023 On 03-Aug-2017		Bond Future	3	2,240	0.00
2030 On 03-Aug-2017		Bond Future	3	964	0.00
2032 On 03-Aug-2017		Bond Future	5	3,818	0.00
R035 On 03-Aug-2017		Bond Future	4	1,324	0.00
2037 On 03-Aug-2017		Bond Future	3	1,960	0.00
R204 On 03-Aug-2017		Bond Future	3	268	0.00
2040 On 03-Aug-2017		Bond Future	3	1,336	0.00
2044 On 03-Aug-2017		Bond Future	3	1,230	0.00
R207 On 03-Aug-2017		Bond Future	3	2,528	0.00
R208 On 03-Aug-2017		Bond Future	3	1,118	0.00
R209 On 03-Aug-2017		Bond Future	3	1,761	0.00
R213 On 03-Aug-2017		Bond Future	3	1,250	0.00
R214 On 03-Aug-2017		Bond Future	2	576	0.00
Grand Total for Daily Turnover Summary:			64	22,701	0.00