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 : 25/07/2017 **TO DATE : 25/07/2017**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	6	808	0.00
2025 On 02-Nov-2017		Bond Future	22	7,508	0.00
R186 On 02-Nov-2017		Bond Future	17	61,226	0.00
R023 On 02-Nov-2017		Bond Future	8	27,330	0.00
2030 On 02-Nov-2017		Bond Future	3	972	0.00
2032 On 02-Nov-2017		Bond Future	3	3,682	0.00
2037 On 02-Nov-2017		Bond Future	2	3,428	0.00
R204 On 02-Nov-2017		Bond Future	2	16,580	0.00
2044 On 02-Nov-2017		Bond Future	2	5,340	0.00
R248 On 02-Nov-2017		Bond Future	4	89,678	0.00
R207 On 02-Nov-2017		Bond Future	2	2,900	0.00
R208 On 02-Nov-2017		Bond Future	10	7,806	0.00
R209 On 02-Nov-2017		Bond Future	10	16,320	0.00
R212 On 02-Nov-2017		Bond Future	22	8,848	0.00
R213 On 02-Nov-2017		Bond Future	5	4,552	0.00
R214 On 02-Nov-2017		Bond Future	2	5,594	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**120**	**262,572**	**0.00**