



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 : 04/08/2017

TO DATE : 04/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 02-Nov-2017		GOVI	2	80	0.00
2046 On 02-Nov-2017		Bond Future	1	5,000	0.00
2050 On 02-Nov-2017		Bond Future	1	3,050	0.00
R186 On 02-Nov-2017		Bond Future	5	1,658	0.00
R202 On 02-Nov-2017		Bond Future	1	25	0.00
2032 On 01-Feb-2018	9.30 Call	Bond Future	213	66,300	0.00
2037 On 02-Nov-2017		Bond Future	2	60	0.00
R248 On 02-Nov-2017		Bond Future	1	7,000	0.00
R209 On 02-Nov-2017		Bond Future	6	4,868	0.00
R210 On 02-Nov-2017		Bond Future	1	55	0.00
R213 On 02-Nov-2017		Bond Future	3	12,120	0.00
R214 On 02-Nov-2017		Bond Future	2	74	0.00
Grand Total for Daily Turnover Summary:			238	100,290	0.00