



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 : 02/08/2017

TO DATE : 02/08/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017		Index Future	8	14	0.00
ES33 On 02-Nov-2017		Bond Future	5	310	0.00
ES42 On 02-Nov-2017		Bond Future	5	350	0.00
GOVI On 02-Nov-2017		GOVI	8	28	0.00
2033 On 02-Nov-2017		Bond Future	2	9,546	0.00
2038 On 02-Nov-2017		Bond Future	9	47,050	0.00
2046 On 02-Nov-2017		Bond Future	7	20,271	0.00
2050 On 02-Nov-2017		Bond Future	7	30,057	0.00
IGOV On 02-Nov-2017		Index Future	21	1,150	0.00
R186 On 02-Nov-2017		Bond Future	110	29,832	0.00
R197 On 02-Nov-2017		Bond Future	5	125	0.00
R202 On 02-Nov-2017		Bond Future	9	32,828	0.00
R023 On 02-Nov-2017		Bond Future	31	72,961	0.00
2030 On 02-Nov-2017		Bond Future	21	102,794	0.00
2032 On 02-Nov-2017		Bond Future	6	2,760	0.00
R035 On 02-Nov-2017		Bond Future	2	2,800	0.00
2037 On 02-Nov-2017		Bond Future	20	27,455	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R204 On 02-Nov-2017		Bond Future	24	81,331	0.00
2040 On 02-Nov-2017		Bond Future	41	52,405	0.00
2044 On 02-Nov-2017		Bond Future	11	2,235	0.00
R248 On 02-Nov-2017		Bond Future	19	53,406	0.00
R207 On 02-Nov-2017		Bond Future	22	95,520	0.00
R208 On 02-Nov-2017		Bond Future	15	52,080	0.00
R209 On 02-Nov-2017		Bond Future	27	208,449	0.00
R213 On 02-Nov-2017		Bond Future	27	150,705	0.00
R214 On 02-Nov-2017		Bond Future	17	87,280	0.00
Grand Total for Daily Turnover Summary:			479	1,163,742	0.00