



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 : 05/01/2017

TO DATE : 05/01/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IGOV On 02-Feb-2017		Index Future	1	1	0.00
R186 On 02-Feb-2017		Bond Future	60	9,289	0.00
R023 On 02-Feb-2017		Bond Future	3	48	0.00
2030 On 02-Feb-2017		Bond Future	1	228	0.00
2032 On 02-Feb-2017		Bond Future	3	1,170	0.00
2044 On 02-Feb-2017		Bond Future	2	314	0.00
R209 On 02-Feb-2017		Bond Future	4	306	0.00
Grand Total for Daily Turnover Summary:			74	11,356	0.00