



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 : 30/06/2017

TO DATE : 30/06/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 03-Aug-2017		Bond Future	2	124	0.00
2050 On 03-Aug-2017		Bond Future	4	264	0.00
IGOV On 03-Aug-2017		Index Future	1	23	0.00
R186 On 03-Aug-2017		Bond Future	26	8,938	0.00
R035 On 03-Aug-2017		Bond Future	3	552	0.00
R207 On 03-Aug-2017		Bond Future	1	418	0.00
R209 On 03-Aug-2017		Bond Future	1	100	0.00
Grand Total for Daily Turnover Summary:			38	10,419	0.00