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 : 26/07/2017 **TO DATE : 26/07/2017**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Nov-2017			Index Future	2	124	0.00
GOVI On 02-Nov-2017			GOVI	6	404	0.00
2046 On 02-Nov-2017			Bond Future	4	3,640	0.00
R186 On 02-Nov-2017			Bond Future	119	199,595	0.00
R197 On 02-Nov-2017			Bond Future	2	76	0.00
R202 On 02-Nov-2017			Bond Future	16	41,032	0.00
R023 On 02-Nov-2017			Bond Future	8	2,200	0.00
2030 On 02-Nov-2017			Bond Future	46	48,026	0.00
2032 On 02-Nov-2017			Bond Future	30	58,376	0.00
R035 On 02-Nov-2017			Bond Future	20	17,236	0.00
2037 On 02-Nov-2017			Bond Future	35	132,931	0.00
R248 On 02-Nov-2017			Bond Future	63	125,522	0.00
R207 On 02-Nov-2017			Bond Future	24	9,542	0.00
R208 On 02-Nov-2017			Bond Future	92	60,798	0.00
R209 On 02-Nov-2017			Bond Future	17	5,204	0.00
R210 On 02-Nov-2017			Bond Future	4	390	0.00
R213 On 02-Nov-2017			Bond Future	8	8,376	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
Grand Total for Daily Turnover Summary:				**496**	**713,472**	**0.00**