



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 : 15/02/2017

TO DATE : 15/02/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-May-2017		Bond Future	2	2	0.00
R186 On 04-May-2017		Bond Future	8	32	0.00
R202 On 04-May-2017		Bond Future	2	10	0.00
2037 On 04-May-2017		Bond Future	1	320	0.00
R214 On 04-May-2017		Bond Future	9	1,868	0.00
Grand Total for Daily Turnover Summary:			22	2,232	0.00