



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 : 05/06/2017

TO DATE : 05/06/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	1	1	0.00
GOVI On 03-Aug-2017		GOVI	3	3	0.00
R186 On 03-Aug-2017		Bond Future	72	14,486	0.00
R202 On 03-Aug-2017		Bond Future	1	10	0.00
R209 On 03-Aug-2017		Bond Future	1	30	0.00
Grand Total for Daily Turnover Summary:			78	14,530	0.00