



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 : 29/06/2017

TO DATE : 29/06/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 03-Aug-2017		Bond Future	13	4,462	0.00
2030 On 03-Aug-2017		Bond Future	2	60	0.00
2040 On 03-Aug-2017		Bond Future	1	700	0.00
2044 On 03-Aug-2017		Bond Future	3	850	0.00
R208 On 03-Aug-2017		Bond Future	1	100	0.00
R209 On 02-Nov-2017		Bond Future	5	1,566	0.00
Grand Total for Daily Turnover Summary:			25	7,738	0.00