



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 : 13/03/2017

TO DATE : 13/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-May-2017		Bond Future	7	2,349	0.00
R023 On 04-May-2017		Bond Future	2	100	0.00
2030 On 04-May-2017		Bond Future	1	309	0.00
2037 On 04-May-2017		Bond Future	20	4,069	0.00
R204 On 04-May-2017		Bond Future	1	90	0.00
2040 On 04-May-2017		Bond Future	10	580	0.00
R248 On 04-May-2017		Bond Future	1	40	0.00
R207 On 04-May-2017		Bond Future	2	596	0.00
Grand Total for Daily Turnover Summary:			44	8,133	0.00