



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 : 30/03/2017

TO DATE : 30/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2029 On 04-May-2017		Bond Future	3	4,544	0.00
R186 On 04-May-2017		Bond Future	33	21,532	0.00
R202 On 04-May-2017		Bond Future	1	420	0.00
R023 On 04-May-2017		Bond Future	4	718	0.00
2030 On 04-May-2017		Bond Future	4	630	0.00
R035 On 04-May-2017		Bond Future	3	1,170	0.00
2037 On 04-May-2017		Bond Future	1	850	0.00
R209 On 04-May-2017		Bond Future	2	800	0.00
Grand Total for Daily Turnover Summary:			51	30,664	0.00