



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 05/04/2017

TO DATE : 05/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-May-2017		Bond Future	79	7,472	0.00
R202 On 04-May-2017		Bond Future	4	33	0.00
R023 On 04-May-2017		Bond Future	2	246	0.00
2030 On 04-May-2017		Bond Future	1	1,500	0.00
R248 On 04-May-2017		Bond Future	10	1,382	0.00
R209 On 02-Nov-2017		Bond Future	11	9,062	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>107</b>	<b>19,695</b>	<b>0.00</b>