



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 : 21/04/2017

TO DATE : 21/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	2	8	0.00
2046 On 03-Aug-2017		Bond Future	4	6,800	0.00
2050 On 03-Aug-2017		Bond Future	4	6,400	0.00
R186 On 03-Aug-2017		Bond Future	64	15,392	0.00
R202 On 03-Aug-2017		Bond Future	2	860	0.00
R023 On 04-May-2017		Bond Future	2	226	0.00
2030 On 04-May-2017		Bond Future	2	34	0.00
2037 On 04-May-2017		Bond Future	1	100	0.00
R204 On 04-May-2017		Bond Future	1	100	0.00
R208 On 04-May-2017		Bond Future	2	82	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>84</b>	<b>30,002</b>	<b>0.00</b>