



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 : 31/03/2017

TO DATE : 31/03/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-May-2017		GOVI	1	7	0.00
R186 On 03-Aug-2017		Bond Future	51	20,944	0.00
R202 On 04-May-2017		Bond Future	2	11	0.00
2037 On 04-May-2017		Bond Future	5	6,730	0.00
2040 On 04-May-2017		Bond Future	2	80	0.00
R248 On 04-May-2017		Bond Future	52	13,878	0.00
R209 On 02-Nov-2017		Bond Future	4	704	0.00
R214 On 04-May-2017		Bond Future	1	20	0.00
Grand Total for Daily Turnover Summary:			118	42,374	0.00