



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 : 20/04/2017

TO DATE : 20/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	2	124	0.00
2025 On 04-May-2017		Bond Future	5	1,094	0.00
2038 On 03-Aug-2017		Bond Future	6	6,620	0.00
2046 On 03-Aug-2017		Bond Future	8	11,040	0.00
2050 On 03-Aug-2017		Bond Future	2	3,200	0.00
IGOV On 03-Aug-2017		Index Future	7	262	0.00
R186 On 03-Aug-2017		Bond Future	85	22,307	0.00
R197 On 03-Aug-2017		Bond Future	2	2,800	0.00
R202 On 03-Aug-2017		Bond Future	4	6,984	0.00
R023 On 03-Aug-2017		Bond Future	10	12,460	0.00
R203 On 04-May-2017		Bond Future	7	1,608	0.00
2030 On 03-Aug-2017		Bond Future	8	2,582	0.00
2032 On 03-Aug-2017		Bond Future	6	2,760	0.00
2037 On 03-Aug-2017		Bond Future	11	2,150	0.00
R204 On 03-Aug-2017		Bond Future	10	1,492	0.00
2044 On 03-Aug-2017		Bond Future	6	720	0.00
R248 On 03-Aug-2017		Bond Future	6	50,520	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R207 On 03-Aug-2017		Bond Future	14	4,893	0.00
R208 On 03-Aug-2017		Bond Future	9	1,182	0.00
R209 On 02-Nov-2017		Bond Future	15	37,574	0.00
R212 On 03-Aug-2017		Bond Future	2	3,200	0.00
R213 On 03-Aug-2017		Bond Future	8	6,304	0.00
Grand Total for Daily Turnover Summary:			233	181,876	0.00
