



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 : 07/04/2017

TO DATE : 07/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-May-2017		Bond Future	33	4,776	0.00
R023 On 04-May-2017		Bond Future	2	200	0.00
2030 On 04-May-2017		Bond Future	2	14	0.00
2040 On 04-May-2017		Bond Future	4	120	0.00
R209 On 04-May-2017		Bond Future	2	1,586	0.00
Grand Total for Daily Turnover Summary:			43	6,696	0.00