



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 : 25/04/2017

TO DATE : 25/04/2017

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Aug-2017		Index Future	6	898	0.00
ES33 On 03-Aug-2017		Bond Future	18	8,000	0.00
ES42 On 03-Aug-2017		Bond Future	36	31,828	0.00
GOVI On 03-Aug-2017		GOVI	16	1,166	0.00
2033 On 03-Aug-2017		Bond Future	6	1,308	0.00
2038 On 03-Aug-2017		Bond Future	15	15,052	0.00
2046 On 03-Aug-2017		Bond Future	12	50,628	0.00
2050 On 03-Aug-2017		Bond Future	8	7,376	0.00
R186 On 03-Aug-2017		Bond Future	16	675	0.00
R197 On 03-Aug-2017		Bond Future	12	4,348	0.00
R202 On 03-Aug-2017		Bond Future	18	59,424	0.00
2030 On 04-May-2017		Bond Future	3	738	0.00
2037 On 04-May-2017		Bond Future	4	1,200	0.00
2040 On 03-Aug-2017		Bond Future	14	2,220	0.00
2044 On 03-Aug-2017		Bond Future	46	71,036	0.00
R208 On 04-May-2017		Bond Future	4	648	0.00
R209 On 03-Aug-2017		Bond Future	6	6,512	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
R214 On 04-May-2017		Bond Future	4	940
Grand Total for Daily Turnover Summary:			244	263,997
