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 : 29/09/2016 **TO DATE : 29/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
JBAF On 21-Dec-2016			Jibar Tradeable Future	2	20,000	0.00
R186 On 03-Nov-2016			Bond Future	4	4,040	0.00
R023 On 03-Nov-2016			Bond Future	11	5,810	0.00
R208 On 03-Nov-2016			Bond Future	1	176	0.00
Grand Total for Daily Turnover Summary:				**18**	**30,026**	**0.00**