



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 : 11/10/2016

TO DATE : 11/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Nov-2016		GOVI	5	12	0.00
JBAF On 20-Mar-2018		Jibar Tradeable Future	2	2,000	0.00
R186 On 02-Feb-2017		Bond Future	66	14,738	0.00
R023 On 03-Nov-2016		Bond Future	5	2,680	0.00
2030 On 02-Feb-2017		Bond Future	3	723	0.00
R248 On 03-Nov-2016		Bond Future	3	4,460	0.00
R209 On 03-Nov-2016		Bond Future	1	21	0.00
Grand Total for Daily Turnover Summary:			85	24,634	0.00