



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 : 28/10/2016

TO DATE : 28/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	4	40	0.00
GOVI On 02-Feb-2017		GOVI	7	554	0.00
2033 On 02-Feb-2017		Bond Future	2	60	0.00
2038 On 02-Feb-2017		Bond Future	6	3,706	0.00
2046 On 02-Feb-2017		Bond Future	2	160	0.00
2050 On 02-Feb-2017		Bond Future	6	3,296	0.00
IGOV On 02-Feb-2017		Index Future	2	100	0.00
R186 On 02-Feb-2017		Bond Future	38	52,836	0.00
R202 On 02-Feb-2017		Bond Future	2	248	0.00
R023 On 02-Feb-2017		Bond Future	3	9,860	0.00
R203 On 02-Feb-2017		Bond Future	6	76,680	0.00
R035 On 02-Feb-2017		Bond Future	3	72	0.00
2037 On 02-Feb-2017		Bond Future	1	55	0.00
2040 On 02-Feb-2017		Bond Future	3	246	0.00
2044 On 02-Feb-2017		Bond Future	3	1,130	0.00
R248 On 02-Feb-2017		Bond Future	1	2	0.00
R207 On 02-Feb-2017		Bond Future	8	104,394	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 02-Feb-2017		Bond Future	10	388	0.00
R209 On 02-Feb-2017		Bond Future	13	81,138	0.00
R210 On 02-Feb-2017		Bond Future	2	36	0.00
R213 On 02-Feb-2017		Bond Future	11	60,758	0.00
R214 On 02-Feb-2017		Bond Future	6	56,000	0.00
Grand Total for Daily Turnover Summary:			139	451,759	0.00
