



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 : 24/08/2016

TO DATE : 24/08/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 03-Nov-2016		GOVI	3	5	0.00
R186 On 03-Nov-2016		Bond Future	86	37,712	0.00
R202 On 03-Nov-2016		Bond Future	1	40	0.00
R023 On 03-Nov-2016		Bond Future	11	320	0.00
R203 On 03-Nov-2016		Bond Future	16	288	0.00
2030 On 03-Nov-2016		Bond Future	8	2,366	0.00
R204 On 03-Nov-2016		Bond Future	28	1,038	0.00
R248 On 03-Nov-2016		Bond Future	2	440	0.00
R208 On 03-Nov-2016		Bond Future	37	1,798	0.00
R209 On 03-Nov-2016		Bond Future	3	150	0.00
R213 On 03-Nov-2016		Bond Future	3	3,306	0.00
Grand Total for Daily Turnover Summary:			198	47,463	0.00