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 : 16/09/2016 **TO DATE : 16/09/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	1	1	0.00
2050 On 03-Nov-2016			Bond Future	1	18	0.00
R186 On 02-Feb-2017	9.50	Put	Bond Future	19	14,036	0.00
2030 On 03-Nov-2016			Bond Future	35	3,518	0.00
R204 On 03-Nov-2016			Bond Future	2	2	0.00
R248 On 03-Nov-2016			Bond Future	7	114	0.00
R209 On 03-Nov-2016			Bond Future	1	47	0.00
Grand Total for Daily Turnover Summary:				**66**	**17,736**	**0.00**