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 : 12/10/2016 **TO DATE : 12/10/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R186 On 03-Nov-2016			Bond Future	38	4,229	0.00
R023 On 03-Nov-2016			Bond Future	1	119	0.00
R035 On 03-Nov-2016			Bond Future	2	298	0.00
R204 On 03-Nov-2016			Bond Future	2	1,252	0.00
2040 On 03-Nov-2016			Bond Future	6	1,172	0.00
2044 On 03-Nov-2016			Bond Future	2	2,544	0.00
R248 On 03-Nov-2016			Bond Future	2	190	0.00
R207 On 03-Nov-2016			Bond Future	2	60	0.00
R209 On 03-Nov-2016			Bond Future	4	398	0.00
R210 On 03-Nov-2016			Bond Future	2	77	0.00
R213 On 03-Nov-2016			Bond Future	2	132	0.00
R214 On 03-Nov-2016			Bond Future	4	750	0.00
Grand Total for Daily Turnover Summary:				**67**	**11,221**	**0.00**