



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 : 10/11/2016

TO DATE : 10/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	2	2	0.00
IGOV On 02-Feb-2017		Index Future	2	2	0.00
R186 On 02-Feb-2017		Bond Future	23	7,088	0.00
R023 On 02-Feb-2017		Bond Future	2	200	0.00
2030 On 02-Feb-2017		Bond Future	1	4,900	0.00
R248 On 02-Feb-2017		Bond Future	1	2,000	0.00
R208 On 02-Feb-2017		Bond Future	3	56	0.00
R213 On 02-Feb-2017		Bond Future	7	734	0.00
Grand Total for Daily Turnover Summary:			41	14,982	0.00