



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 : 29/12/2016

TO DATE : 29/12/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 02-Feb-2017		Bond Future	1	3	0.00
R202 On 02-Feb-2017		Bond Future	2	60	0.00
2030 On 02-Feb-2017		Bond Future	1	110	0.00
2037 On 02-Feb-2017		Bond Future	1	57	0.00
R210 On 02-Feb-2017		Bond Future	1	31	0.00
Grand Total for Daily Turnover Summary:			6	261	0.00