



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 : 09/11/2016

TO DATE : 09/11/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 02-Feb-2017		Bond Future	2	34	0.00
R186 On 02-Feb-2017		Bond Future	14	2,126	0.00
R023 On 02-Feb-2017		Bond Future	9	1,004	0.00
2040 On 02-Feb-2017		Bond Future	2	40	0.00
R248 On 02-Feb-2017		Bond Future	2	180	0.00
R209 On 02-Feb-2017		Bond Future	1	10	0.00
Grand Total for Daily Turnover Summary:			30	3,394	0.00