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 : 31/08/2016 **TO DATE : 31/08/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 03-Nov-2016		Bond Future	9	2,292	0.00
R197 On 03-Nov-2016		Bond Future	1	38	0.00
R202 On 03-Nov-2016		Bond Future	1	79	0.00
R023 On 03-Nov-2016		Bond Future	10	5,060	0.00
2030 On 03-Nov-2016		Bond Future	3	104	0.00
2037 On 03-Nov-2016		Bond Future	4	442	0.00
R204 On 03-Nov-2016		Bond Future	2	32	0.00
R248 On 03-Nov-2016		Bond Future	5	88	0.00
R209 On 03-Nov-2016		Bond Future	1	10	0.00
R214 On 03-Nov-2016		Bond Future	6	404	0.00
Grand Total for Daily Turnover Summary:			**42**	**8,549**	**0.00**