



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 : 02/09/2016

TO DATE : 02/09/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
IS10 On 21-Sep-2026		Interest Rate Swap	3	436	0.00
2025 On 03-Nov-2016		Bond Future	2	40	0.00
R186 On 03-Nov-2016		Bond Future	19	8,976	0.00
2040 On 03-Nov-2016		Bond Future	8	170	0.00
R248 On 03-Nov-2016		Bond Future	1	1,000	0.00
Grand Total for Daily Turnover Summary:			33	10,622	0.00