



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 : 24/10/2016

TO DATE : 24/10/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017		Index Future	2	22	0.00
AL37 On 02-Feb-2017		Index Future	10	28	0.00
AL7T On 02-Feb-2017		Index Future	2	4	0.00
GOVI On 02-Feb-2017		GOVI	13	1,216	0.00
2025 On 02-Feb-2017		Bond Future	8	3,268	0.00
2038 On 02-Feb-2017		Bond Future	6	7,232	0.00
2050 On 02-Feb-2017		Bond Future	6	8,432	0.00
IGOV On 02-Feb-2017		Index Future	2	1,070	0.00
R186 On 02-Feb-2017		Bond Future	95	83,130	0.00
R202 On 02-Feb-2017		Bond Future	4	100	0.00
R023 On 02-Feb-2017		Bond Future	42	32,810	0.00
R203 On 02-Feb-2017		Bond Future	6	1,200	0.00
2030 On 02-Feb-2017		Bond Future	12	19,810	0.00
2032 On 02-Feb-2017		Bond Future	12	25,274	0.00
R035 On 02-Feb-2017		Bond Future	12	14,416	0.00
2037 On 02-Feb-2017		Bond Future	10	37,326	0.00
R204 On 02-Feb-2017		Bond Future	52	37,462	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2040 On 02-Feb-2017		Bond Future	22	20,684	0.00
2044 On 02-Feb-2017		Bond Future	8	12,518	0.00
R248 On 02-Feb-2017		Bond Future	14	1,490	0.00
R207 On 02-Feb-2017		Bond Future	66	68,404	0.00
R208 On 02-Feb-2017		Bond Future	50	29,748	0.00
R209 On 02-Feb-2017		Bond Future	36	38,352	0.00
R211 On 03-Nov-2016		Bond Future	1	49	0.00
R213 On 02-Feb-2017		Bond Future	37	26,236	0.00
R214 On 02-Feb-2017		Bond Future	20	17,918	0.00
Grand Total for Daily Turnover Summary:			548	488,199	0.00