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 : 15/06/2016 **TO DATE : 15/06/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
AL37 On 04-Aug-2016			Index Future	5	9	0.00
AL7T On 04-Aug-2016			Index Future	1	1	0.00
2033 On 04-Aug-2016			Bond Future	3	22	0.00
2038 On 04-Aug-2016			Bond Future	4	110	0.00
2046 On 04-Aug-2016			Bond Future	3	78	0.00
2050 On 04-Aug-2016			Bond Future	3	112	0.00
R186 On 04-Aug-2016			Bond Future	46	4,161	0.00
R202 On 04-Aug-2016			Bond Future	5	113	0.00
2030 On 04-Aug-2016			Bond Future	130	11,820	0.00
2037 On 04-Aug-2016			Bond Future	1	30,000	0.00
R204 On 04-Aug-2016			Bond Future	1	7	0.00
R248 On 04-Aug-2016			Bond Future	1	30,000	0.00
R209 On 04-Aug-2016			Bond Future	3	142	0.00
R213 On 04-Aug-2016			Bond Future	34	3,956	0.00
Grand Total for Daily Turnover Summary:				**240**	**80,531**	**0.00**