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 : 29/07/2016 **TO DATE : 29/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	14	1,112	0.00
GOVI On 02-Feb-2017			GOVI	12	418	0.00
IGOV On 02-Feb-2017			Index Future	16	282	0.00
R186 On 03-Nov-2016			Bond Future	112	76,856	0.00
R202 On 03-Nov-2016			Bond Future	12	10,090	0.00
R023 On 03-Nov-2016			Bond Future	35	10,400	0.00
R203 On 04-Aug-2016			Bond Future	18	11,818	0.00
2030 On 03-Nov-2016			Bond Future	11	1,939	0.00
2032 On 03-Nov-2016			Bond Future	6	616	0.00
2037 On 03-Nov-2016			Bond Future	28	1,036	0.00
R204 On 03-Nov-2016			Bond Future	18	2,612	0.00
2044 On 03-Nov-2016			Bond Future	40	7,207	0.00
R248 On 03-Nov-2016			Bond Future	2	480	0.00
R208 On 03-Nov-2016			Bond Future	17	2,402	0.00
R209 On 03-Nov-2016			Bond Future	2	320	0.00
R210 On 03-Nov-2016			Bond Future	4	388	0.00
R212 On 03-Nov-2016			Bond Future	38	2,140	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 03-Nov-2016			Bond Future	22	14,136	0.00
R214 On 03-Nov-2016			Bond Future	36	41,068	0.00
Grand Total for Daily Turnover Summary:				**443**	**185,320**	**0.00**