



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 : 27/07/2015

TO DATE : 27/07/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 06-Aug-2015		GOVI	3	12	0.00
R186 On 05-Nov-2015		Bond Future	147	20,110	0.00
2037 On 06-Aug-2015		Bond Future	2	16	0.00
R208 On 06-Aug-2015		Bond Future	4	400	0.00
R209 On 05-Nov-2015	8.50 Call	Bond Future	16	922	0.00
Grand Total for Daily Turnover Summary:			172	21,460	0.00