



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 : 01/07/2016

TO DATE : 01/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2033 On 04-Aug-2016		Bond Future	7	56	0.00
2038 On 04-Aug-2016		Bond Future	1	180	0.00
2046 On 04-Aug-2016		Bond Future	8	341	0.00
2050 On 04-Aug-2016		Bond Future	1	115	0.00
R186 On 03-Nov-2016		Bond Future	87	30,745	0.00
R197 On 04-Aug-2016		Bond Future	6	46	0.00
R202 On 04-Aug-2016		Bond Future	1	200	0.00
2032 On 04-Aug-2016		Bond Future	5	1,828	0.00
R035 On 04-Aug-2016		Bond Future	5	1,516	0.00
2037 On 04-Aug-2016		Bond Future	7	156	0.00
R204 On 04-Aug-2016		Bond Future	1	1	0.00
R207 On 04-Aug-2016		Bond Future	6	3,650	0.00
R209 On 04-Aug-2016		Bond Future	6	228	0.00
R211 On 04-Aug-2016		Bond Future	1	1	0.00
R212 On 04-Aug-2016		Bond Future	6	22	0.00
R214 On 03-Nov-2016		Bond Future	5	3,170	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts
-----------------	-------------------	----------------	---------------------	-------------------------

Grand Total for Daily Turnover Summary:			153	42,255	0.00
--	--	--	------------	---------------	-------------