



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 : 21/07/2016

TO DATE : 21/07/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
AL7T On 04-Aug-2016		Index Future	1	1	0.00
R186 On 04-Aug-2016		Bond Future	12	1,870	0.00
R203 On 04-Aug-2016		Bond Future	2	8	0.00
2030 On 04-Aug-2016		Bond Future	1	154	0.00
2037 On 04-Aug-2016		Bond Future	4	74	0.00
R204 On 04-Aug-2016		Bond Future	2	12	0.00
2044 On 04-Aug-2016		Bond Future	2	14	0.00
R248 On 04-Aug-2016		Bond Future	5	312	0.00
R209 On 04-Aug-2016		Bond Future	5	480	0.00
R210 On 04-Aug-2016		Bond Future	1	18	0.00
R211 On 04-Aug-2016		Bond Future	1	18	0.00
R213 On 04-Aug-2016		Bond Future	13	1,094	0.00
R214 On 04-Aug-2016		Bond Future	4	54	0.00
Grand Total for Daily Turnover Summary:			53	4,109	0.00