



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 14/06/2016

TO DATE : 14/06/2016

| Contract                                       | Strike C/P | Product      | No of Trades | No. of Contracts |             |
|--|------------|--------------|--------------|------------------|-------------|
| AL7T On 04-Aug-2016                            |            | Index Future | 1            | 2                | 0.00        |
| R186 On 04-Aug-2016                            |            | Bond Future  | 4            | 152              | 0.00        |
| 2044 On 04-Aug-2016                            |            | Bond Future  | 2            | 200              | 0.00        |
| R248 On 04-Aug-2016                            |            | Bond Future  | 2            | 300              | 0.00        |
| R209 On 04-Aug-2016                            |            | Bond Future  | 1            | 10               | 0.00        |
| R213 On 04-Aug-2016                            |            | Bond Future  | 2            | 200              | 0.00        |
| <b>Grand Total for Daily Turnover Summary:</b> |            |              | <b>12</b>    | <b>864</b>       | <b>0.00</b> |