



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 : 08/06/2016

TO DATE : 08/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	2	12	0.00
R186 On 04-Aug-2016		Bond Future	15	5,000	0.00
R204 On 04-Aug-2016		Bond Future	2	9,020	0.00
2040 On 04-Aug-2016		Bond Future	2	180	0.00
R248 On 04-Aug-2016		Bond Future	2	956	0.00
R207 On 04-Aug-2016		Bond Future	2	10	0.00
R209 On 04-Aug-2016		Bond Future	1	10	0.00
Grand Total for Daily Turnover Summary:			26	15,188	0.00