



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 : 27/06/2016

TO DATE : 27/06/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 03-Nov-2016		Bond Future	15	1,743	0.00
R197 On 04-Aug-2016		Bond Future	1	10	0.00
R202 On 04-Aug-2016		Bond Future	4	259	0.00
R023 On 03-Nov-2016		Bond Future	13	1,240	0.00
R204 On 03-Nov-2016		Bond Future	8	2,460	0.00
2044 On 03-Nov-2016		Bond Future	6	570	0.00
R248 On 03-Nov-2016		Bond Future	15	3,458	0.00
R208 On 03-Nov-2016		Bond Future	2	92	0.00
R209 On 04-Aug-2016		Bond Future	1	9	0.00
Grand Total for Daily Turnover Summary:			65	9,841	0.00