JSE

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 : 25/07/2016 **TO DATE : 25/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	2	132	0.00
2025 On 03-Nov-2016			Bond Future	22	3,788	0.00
2033 On 03-Nov-2016			Bond Future	31	6,186	0.00
2038 On 03-Nov-2016			Bond Future	23	17,758	0.00
2046 On 03-Nov-2016			Bond Future	40	12,000	0.00
2050 On 03-Nov-2016			Bond Future	22	25,472	0.00
R186 On 03-Nov-2016			Bond Future	4	1,642	0.00
R197 On 04-Aug-2016			Bond Future	2	22	0.00
R202 On 03-Nov-2016			Bond Future	54	40,100	0.00
R023 On 03-Nov-2016			Bond Future	15	7,342	0.00
2030 On 03-Nov-2016			Bond Future	4	1,926	0.00
2037 On 03-Nov-2016			Bond Future	2	3,428	0.00
R204 On 03-Nov-2016			Bond Future	2	16,580	0.00
2044 On 03-Nov-2016			Bond Future	6	1,816	0.00
R248 On 03-Nov-2016			Bond Future	13	56,950	0.00
R207 On 03-Nov-2016			Bond Future	2	1,200	0.00
R208 On 03-Nov-2016			Bond Future	2	5,454	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R209 On 03-Nov-2016			Bond Future	8	5,450	0.00
R210 On 04-Aug-2016			Bond Future	13	488	0.00
R213 On 03-Nov-2016			Bond Future	16	2,548	0.00
R214 On 03-Nov-2016			Bond Future	12	6,746	0.00
Grand Total for Daily Turnover Summary:				**295**	**217,028**	**0.00**