



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 : 04/05/2015

TO DATE : 04/05/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 05-Nov-2015		GOVI	23	1,566	0.00
2038 On 06-Aug-2015		Bond Future	6	4,344	0.00
2050 On 06-Aug-2015		Bond Future	4	3,228	0.00
R186 On 06-Aug-2015		Bond Future	115	132,380	0.00
R202 On 06-Aug-2015		Bond Future	5	523	0.00
R023 On 06-Aug-2015		Bond Future	54	42,536	0.00
R203 On 04-Feb-2016		Bond Future	16	12,532	0.00
2030 On 06-Aug-2015		Bond Future	23	20,440	0.00
2032 On 06-Aug-2015		Bond Future	1	108	0.00
2037 On 06-Aug-2015		Bond Future	24	35,036	0.00
R204 On 06-Aug-2015		Bond Future	22	18,868	0.00
2044 On 06-Aug-2015		Bond Future	47	37,910	0.00
R248 On 06-Aug-2015		Bond Future	18	70,480	0.00
R207 On 06-Aug-2015		Bond Future	76	72,780	0.00
R208 On 06-Aug-2015		Bond Future	62	44,214	0.00
R209 On 06-Aug-2015		Bond Future	54	80,984	0.00
R211 On 06-Aug-2015		Bond Future	6	6,720	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R213 On 06-Aug-2015		Bond Future	22	51,616	0.00
R214 On 06-Aug-2015		Bond Future	16	32,092	0.00
Grand Total for Daily Turnover Summary:			594	668,357	0.00
