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 : 21/04/2016 **TO DATE : 21/04/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-Aug-2016		Bond Future	8	1,400	0.00
ES42 On 04-Aug-2016		Bond Future	8	1,600	0.00
2033 On 04-Aug-2016		Bond Future	4	1,188	0.00
2038 On 04-Aug-2016		Bond Future	8	9,400	0.00
2046 On 04-Aug-2016		Bond Future	4	908	0.00
2050 On 04-Aug-2016		Bond Future	4	204	0.00
R186 On 04-Aug-2016		Bond Future	47	76,212	0.00
R197 On 04-Aug-2016		Bond Future	10	548	0.00
R202 On 04-Aug-2016		Bond Future	4	3,044	0.00
R023 On 04-Aug-2016		Bond Future	8	2,360	0.00
R203 On 04-Aug-2016		Bond Future	15	3,136	0.00
2032 On 04-Aug-2016		Bond Future	23	21,748	0.00
R204 On 04-Aug-2016		Bond Future	20	13,974	0.00
2044 On 04-Aug-2016		Bond Future	32	60,212	0.00
R248 On 04-Aug-2016		Bond Future	52	135,624	0.00
R207 On 04-Aug-2016		Bond Future	40	35,440	0.00
R208 On 04-Aug-2016		Bond Future	36	12,246	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R209 On 04-Aug-2016			Bond Future	24	36,104	0.00
R212 On 04-Aug-2016			Bond Future	10	1,324	0.00
R213 On 04-Aug-2016			Bond Future	20	70,712	0.00
R214 On 04-Aug-2016			Bond Future	38	20,768	0.00
Grand Total for Daily Turnover Summary:				**415**	**508,152**	**0.00**