



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 : 06/05/2016

TO DATE : 06/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-Aug-2016		Bond Future	6	63	0.00
2038 On 04-Aug-2016		Bond Future	2	20,000	0.00
2050 On 04-Aug-2016		Bond Future	2	26,000	0.00
IGOV On 04-Aug-2016		Index Future	1	5	0.00
R186 On 04-Aug-2016		Bond Future	34	12,363	0.00
R202 On 04-Aug-2016		Bond Future	6	14,021	0.00
R204 On 04-Aug-2016		Bond Future	1	6	0.00
Grand Total for Daily Turnover Summary:			52	72,458	0.00