



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 : 25/04/2016

TO DATE : 25/04/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
GOVI On 04-Aug-2016		GOVI	8	842	0.00
2025 On 04-Aug-2016		Bond Future	4	1,840	0.00
2033 On 04-Aug-2016		Bond Future	10	1,031	0.00
2038 On 04-Aug-2016		Bond Future	38	17,434	0.00
2050 On 04-Aug-2016		Bond Future	7	8,672	0.00
R186 On 04-Aug-2016		Bond Future	78	35,578	0.00
R202 On 04-Aug-2016		Bond Future	20	2,689	0.00
R023 On 04-Aug-2016		Bond Future	24	1,092	0.00
R203 On 04-Aug-2016		Bond Future	12	2,704	0.00
2030 On 04-Aug-2016		Bond Future	26	4,948	0.00
2032 On 04-Aug-2016		Bond Future	34	6,728	0.00
R035 On 04-Aug-2016		Bond Future	12	2,440	0.00
2037 On 04-Aug-2016		Bond Future	35	73,480	0.00
R204 On 04-Aug-2016		Bond Future	37	32,126	0.00
2044 On 05-May-2016		Bond Future	1	41	0.00
R248 On 04-Aug-2016		Bond Future	7	13,355	0.00
R207 On 04-Aug-2016		Bond Future	49	138,882	0.00

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R208 On 04-Aug-2016		Bond Future	43	67,308	0.00
R209 On 04-Aug-2016		Bond Future	31	4,448	0.00
R210 On 04-Aug-2016		Bond Future	6	1,324	0.00
R213 On 04-Aug-2016		Bond Future	5	1,801	0.00
R214 On 04-Aug-2016		Bond Future	7	3,138	0.00
Grand Total for Daily Turnover Summary:			494	421,901	0.00
