



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 : 03/02/2016

TO DATE : 03/02/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016		Index Future	11	252	0.00
GOVI On 05-May-2016		GOVI	9	441	0.00
IGOV On 05-May-2016		Index Future	3	47	0.00
R186 On 05-May-2016		Bond Future	113	66,741	0.00
R197 On 05-May-2016		Bond Future	17	258	0.00
R035 On 05-May-2016		Bond Future	5	84	0.00
2037 On 05-May-2016		Bond Future	17	4,757	0.00
R248 On 05-May-2016		Bond Future	15	949	0.00
R208 On 05-May-2016		Bond Future	27	3,604	0.00
R209 On 05-May-2016		Bond Future	10	4,638	0.00
Grand Total for Daily Turnover Summary:			227	81,771	0.00