



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 : 18/05/2016

TO DATE : 18/05/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
R186 On 04-Aug-2016		Bond Future	55	21,570	0.00
2032 On 04-Aug-2016		Bond Future	3	200	0.00
R204 On 04-Aug-2016		Bond Future	2	28	0.00
2044 On 04-Aug-2016		Bond Future	7	54	0.00
R207 On 04-Aug-2016		Bond Future	3	600	0.00
R214 On 04-Aug-2016		Bond Future	2	122	0.00
Grand Total for Daily Turnover Summary:			72	22,574	0.00