



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 02/02/2015

TO DATE : 02/02/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-May-2015		Index Future	21	2,856	14723918.30
GOVI On 06-Aug-2015		GOVI	23	816	4174991.39
2038 On 07-May-2015		Bond Future	56	16,968	2120480.09
2050 On 07-May-2015		Bond Future	4	1,152	155611.58
IGOV On 07-May-2015		Index Future	10	108	243232.56
R186 On 07-May-2015		Bond Future	119	63,213	8126317.71
R202 On 07-May-2015		Bond Future	8	660	156895.16
R023 On 07-May-2015		Bond Future	8	5,484	590101.68
R203 On 07-May-2015		Bond Future	15	588	62805.38
2030 On 07-May-2015		Bond Future	22	20,560	2171043.48
2037 On 07-May-2015		Bond Future	24	35,036	3814826.11
R204 On 07-May-2015		Bond Future	14	3,302	353655.08
2044 On 07-May-2015		Bond Future	28	23,368	2601277.58
R207 On 07-May-2015		Bond Future	60	27,114	2823483.17
R208 On 07-May-2015		Bond Future	76	39,052	3972441.79
R209 On 07-May-2015		Bond Future	4	520	44937.85
R210 On 07-May-2015		Bond Future	4	328	57811.15

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<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value(R000's)</b>
R212 On 07-May-2015		Bond Future	4	128	17548.35
R213 On 07-May-2015		Bond Future	4	36	3491.37
R214 On 07-May-2015		Bond Future	8	268	23587.67
<b>Grand Total for Daily Turnover Summary:</b>			<b>512</b>	<b>241,557</b>	<b>46238457.45</b>

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