



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 : 11/11/2015

TO DATE : 11/11/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 04-Feb-2016		Bond Future	1	2,500	0.00
R186 On 05-May-2016	8.75 Put	Bond Future	160	28,200	0.00
R202 On 04-Feb-2016		Bond Future	1	2,500	0.00
2037 On 04-Feb-2016		Bond Future	2	2,220	0.00
R204 On 04-Feb-2016		Bond Future	2	80	0.00
R209 On 04-Feb-2016		Bond Future	1	16	0.00
Grand Total for Daily Turnover Summary:			167	35,516	0.00