



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 : 17/11/2015

TO DATE : 17/11/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2050 On 04-Feb-2016		Bond Future	2	61	0.00
R186 On 04-Feb-2016		Bond Future	5	590	0.00
R023 On 04-Feb-2016		Bond Future	4	4,900	0.00
2037 On 04-Feb-2016		Bond Future	5	4,100	0.00
2040 On 04-Feb-2016		Bond Future	5	3,232	0.00
R248 On 04-Feb-2016		Bond Future	5	2,180	0.00
R210 On 04-Feb-2016		Bond Future	2	60	0.00
R214 On 04-Feb-2016		Bond Future	4	706	0.00
Grand Total for Daily Turnover Summary:			32	15,829	0.00