



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 : 02/02/2016

TO DATE : 02/02/2016

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016		Index Future	6	6	0.00
ES33 On 05-May-2016		Bond Future	8	1,400	0.00
ES42 On 05-May-2016		Bond Future	8	1,600	0.00
GOVI On 04-Aug-2016		GOVI	17	297	0.00
2025 On 05-May-2016		Bond Future	3	1,500	0.00
2033 On 05-May-2016		Bond Future	4	740	0.00
2038 On 05-May-2016		Bond Future	8	9,024	0.00
2046 On 05-May-2016		Bond Future	4	908	0.00
2050 On 04-Aug-2016		Bond Future	6	306	0.00
IGOV On 05-May-2016		Index Future	2	640	0.00
R186 On 05-May-2016		Bond Future	40	28,788	0.00
R202 On 05-May-2016		Bond Future	10	3,784	0.00
R023 On 05-May-2016		Bond Future	26	1,126	0.00
R203 On 05-May-2016		Bond Future	21	4,248	0.00
2030 On 05-May-2016		Bond Future	24	1,696	0.00
2032 On 05-May-2016		Bond Future	42	5,522	0.00
R035 On 05-May-2016		Bond Future	5	258	0.00

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	
2037 On 05-May-2016		Bond Future	3	27	0.00
R204 On 05-May-2016		Bond Future	31	13,454	0.00
2044 On 05-May-2016		Bond Future	12	4,700	0.00
R248 On 05-May-2016		Bond Future	13	3,613	0.00
R207 On 05-May-2016		Bond Future	40	39,516	0.00
R208 On 05-May-2016		Bond Future	58	22,368	0.00
R209 On 05-May-2016		Bond Future	67	46,494	0.00
R210 On 05-May-2016		Bond Future	6	1,324	0.00
R212 On 05-May-2016		Bond Future	4	4,000	0.00
R213 On 05-May-2016		Bond Future	29	63,264	0.00
R214 On 05-May-2016		Bond Future	38	30,910	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>535</b>	<b>291,513</b>	<b>0.00</b>