



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 : 27/11/2015

TO DATE : 27/11/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES42 On 05-May-2016		Bond Future	12	9,000	0.00
2046 On 04-Feb-2016		Bond Future	1	350	0.00
2050 On 04-Feb-2016		Bond Future	2	1,050	0.00
R186 On 04-Feb-2016		Bond Future	52	21,212	0.00
R023 On 04-Feb-2016		Bond Future	37	8,262	0.00
R203 On 04-Feb-2016		Bond Future	23	870	0.00
2030 On 04-Feb-2016		Bond Future	31	12,790	0.00
R204 On 04-Feb-2016		Bond Future	35	2,990	0.00
2044 On 04-Feb-2016		Bond Future	4	300	0.00
R248 On 04-Feb-2016		Bond Future	2	500	0.00
R208 On 04-Feb-2016		Bond Future	45	5,850	0.00
R213 On 04-Feb-2016		Bond Future	36	11,220	0.00
R214 On 05-May-2016		Bond Future	12	9,360	0.00
Grand Total for Daily Turnover Summary:			292	83,754	0.00