



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 : 08/12/2015

TO DATE : 08/12/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
2038 On 04-Feb-2016		Bond Future	2	140	0.00
2046 On 04-Feb-2016		Bond Future	3	58	0.00
2050 On 04-Feb-2016		Bond Future	2	72	0.00
R186 On 04-Feb-2016		Bond Future	4	846	0.00
R202 On 04-Feb-2016		Bond Future	2	520	0.00
2037 On 04-Feb-2016		Bond Future	2	2	0.00
R204 On 04-Feb-2016		Bond Future	4	1,160	0.00
R207 On 04-Feb-2016		Bond Future	2	1,738	0.00
R208 On 04-Feb-2016		Bond Future	2	136	0.00
R209 On 04-Feb-2016		Bond Future	4	640	0.00
Grand Total for Daily Turnover Summary:			27	5,312	0.00