



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 : 26/10/2015

TO DATE : 26/10/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016		Index Future	2	164	0.00
GOVI On 05-Nov-2015		GOVI	3	6	0.00
R186 On 05-Nov-2015		Bond Future	1	16	0.00
R023 On 04-Feb-2016		Bond Future	4	2,630	0.00
R203 On 04-Feb-2016		Bond Future	4	11,248	0.00
2030 On 04-Feb-2016		Bond Future	2	1,540	0.00
2037 On 04-Feb-2016		Bond Future	3	3,717	0.00
R204 On 04-Feb-2016		Bond Future	2	14,420	0.00
2044 On 04-Feb-2016		Bond Future	2	540	0.00
R248 On 04-Feb-2016		Bond Future	3	31,416	0.00
R207 On 04-Feb-2016		Bond Future	4	5,024	0.00
R208 On 04-Feb-2016		Bond Future	2	2,400	0.00
R209 On 04-Feb-2016		Bond Future	6	6,264	0.00
R213 On 04-Feb-2016		Bond Future	6	3,116	0.00
R214 On 04-Feb-2016		Bond Future	12	7,706	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>56</b>	<b>90,207</b>	<b>0.00</b>