



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 : 02/12/2015

TO DATE : 02/12/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ES33 On 04-Feb-2016		Bond Future	2	10	0.00
R186 On 04-Feb-2016		Bond Future	2	96	0.00
R202 On 04-Feb-2016		Bond Future	3	287	0.00
R023 On 04-Feb-2016		Bond Future	4	2,620	0.00
R203 On 04-Feb-2016		Bond Future	1	8	0.00
2030 On 04-Feb-2016		Bond Future	2	1,544	0.00
R204 On 04-Feb-2016		Bond Future	7	620	0.00
2044 On 04-Feb-2016		Bond Future	2	200	0.00
R248 On 04-Feb-2016		Bond Future	1	150	0.00
R207 On 04-Feb-2016		Bond Future	3	180	0.00
R208 On 04-Feb-2016		Bond Future	3	146	0.00
R209 On 04-Feb-2016		Bond Future	4	2,160	0.00
R214 On 04-Feb-2016		Bond Future	8	416	0.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>42</b>	<b>8,437</b>	<b>0.00</b>