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 : 11/08/2015 **TO DATE : 11/08/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Nov-2015			Index Future	2	2	10,138.20
GOVI On 05-Nov-2015			GOVI	3	3	15,079.93
2025 On 05-Nov-2015			Bond Future	1	22	2,751.37
R186 On 04-Feb-2016			Bond Future	6	1,826	213,900.52
R204 On 05-Nov-2015			Bond Future	5	166	17,302.56
Grand Total for Daily Turnover Summary:				**17**	**2,019**	**259,172.57**