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 : 21/12/2015 **TO DATE : 21/12/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	2	40	0.00
GOVI On 04-Feb-2016			GOVI	4	6	0.00
2050 On 04-Feb-2016			Bond Future	2	280	0.00
R186 On 04-Feb-2016			Bond Future	25	10,182	0.00
R207 On 04-Feb-2016			Bond Future	2	1,202	0.00
R208 On 04-Feb-2016			Bond Future	1	1,800	0.00
R214 On 04-Feb-2016			Bond Future	2	100	0.00
Grand Total for Daily Turnover Summary:				**38**	**13,610**	**0.00**