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 : 12/01/2016 **TO DATE : 12/01/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	2	16	0.00
GOVI On 04-Feb-2016			GOVI	1	1	0.00
R207 On 04-Feb-2016			Bond Future	1	1,434	0.00
R208 On 04-Feb-2016			Bond Future	7	2,800	0.00
Grand Total for Daily Turnover Summary:				**11**	**4,251**	**0.00**