



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 : 28/12/2016

TO DATE : 28/12/2016

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | |
|--|------------|-------------|--------------|------------------|-------------|
| R186 On 02-Feb-2017 | | Bond Future | 2 | 180 | 0.00 |
| R202 On 02-Feb-2017 | | Bond Future | 1 | 48 | 0.00 |
| 2037 On 02-Feb-2017 | | Bond Future | 1 | 2,600 | 0.00 |
| Grand Total for Daily Turnover Summary: | | | 4 | 2,828 | 0.00 |