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 : 04/08/2015 **TO DATE : 04/08/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-Nov-2015			Index Future	3	169	0.00
GOVI On 05-Nov-2015			GOVI	11	685	0.00
2025 On 05-Nov-2015			Bond Future	10	152	0.00
2038 On 05-Nov-2015			Bond Future	47	11,426	0.00
2046 On 05-Nov-2015			Bond Future	13	23,028	0.00
2050 On 05-Nov-2015			Bond Future	12	10,352	0.00
IGOV On 04-Feb-2016			Index Future	6	850	0.00
R186 On 05-Nov-2015			Bond Future	64	78,432	0.00
R197 On 05-Nov-2015			Bond Future	30	3,708	0.00
R202 On 05-Nov-2015			Bond Future	55	151,732	0.00
R023 On 05-Nov-2015			Bond Future	6	240	0.00
R203 On 05-Nov-2015			Bond Future	6	180	0.00
2030 On 05-Nov-2015			Bond Future	1	62	0.00
2037 On 05-Nov-2015			Bond Future	7	550	0.00
R204 On 05-Nov-2015			Bond Future	35	24,020	0.00
2044 On 05-Nov-2015			Bond Future	5	1,132	0.00
R248 On 05-Nov-2015			Bond Future	2	80	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R207 On 05-Nov-2015			Bond Future	54	32,864	0.00
R208 On 05-Nov-2015			Bond Future	28	11,888	0.00
R209 On 04-Feb-2016	9.52	Put	Bond Future	40	6,480	0.00
R210 On 05-Nov-2015			Bond Future	30	3,362	0.00
R212 On 05-Nov-2015			Bond Future	22	3,712	0.00
R213 On 05-Nov-2015			Bond Future	16	10,024	0.00
R214 On 04-Feb-2016			Bond Future	49	50,072	0.00
Grand Total for Daily Turnover Summary:				**552**	**425,200**	**0.00**