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 : 28/10/2015 **TO DATE : 28/10/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	4	424	0.00
2025 On 04-Feb-2016			Bond Future	13	584	0.00
ILBI On 04-Feb-2016			Index Future	2	2	0.00
R186 On 04-Feb-2016			Bond Future	24	3,272	0.00
R197 On 04-Feb-2016			Bond Future	14	108	0.00
R023 On 04-Feb-2016			Bond Future	20	8,092	0.00
R203 On 04-Feb-2016			Bond Future	20	7,212	0.00
2030 On 04-Feb-2016			Bond Future	12	13,048	0.00
2032 On 04-Feb-2016			Bond Future	4	432	0.00
2037 On 04-Feb-2016			Bond Future	52	95,462	0.00
R204 On 04-Feb-2016			Bond Future	44	22,390	0.00
2044 On 04-Feb-2016			Bond Future	40	15,792	0.00
R248 On 04-Feb-2016			Bond Future	13	3,612	0.00
R207 On 04-Feb-2016			Bond Future	100	138,020	0.00
R208 On 04-Feb-2016			Bond Future	54	100,940	0.00
R209 On 05-May-2016	9.00	Call	Bond Future	39	92,304	0.00
R210 On 04-Feb-2016			Bond Future	15	96	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R213 On 04-Feb-2016			Bond Future	15	19,990	0.00
R214 On 04-Feb-2016			Bond Future	49	47,584	0.00
Grand Total for Daily Turnover Summary:				**534**	**569,364**	**0.00**