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 : 29/10/2015 **TO DATE : 29/10/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	20	176	0.00
AL37 On 04-Feb-2016			Index Future	6	8	0.00
AL7T On 04-Feb-2016			Index Future	2	2	0.00
ES33 On 04-Feb-2016			Bond Future	26	26,244	0.00
GOVI On 04-Feb-2016			GOVI	6	806	0.00
2025 On 04-Feb-2016			Bond Future	2	16	0.00
2038 On 04-Feb-2016			Bond Future	10	10,180	0.00
2046 On 04-Feb-2016			Bond Future	12	23,940	0.00
2050 On 04-Feb-2016			Bond Future	10	16,652	0.00
IGOV On 04-Feb-2016			Index Future	2	1,066	0.00
R186 On 04-Feb-2016			Bond Future	1	54	0.00
R197 On 04-Feb-2016			Bond Future	20	2,668	0.00
R202 On 04-Feb-2016			Bond Future	66	153,250	0.00
R204 On 04-Feb-2016			Bond Future	16	6,024	0.00
R248 On 04-Feb-2016			Bond Future	22	119,606	0.00
R207 On 04-Feb-2016			Bond Future	65	35,280	0.00
R208 On 04-Feb-2016			Bond Future	14	4,676	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R209 On 04-Feb-2016			Bond Future	25	28,290	0.00
R210 On 04-Feb-2016			Bond Future	12	8,924	0.00
R212 On 04-Feb-2016			Bond Future	16	2,276	0.00
R213 On 04-Feb-2016			Bond Future	20	51,312	0.00
R214 On 04-Feb-2016			Bond Future	17	23,494	0.00
Grand Total for Daily Turnover Summary:				**390**	**514,944**	**0.00**