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 : 02/11/2015 **TO DATE : 02/11/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	10	822	0.00
ES33 On 04-Feb-2016			Bond Future	2	531	0.00
GOVI On 04-Feb-2016			GOVI	17	459	0.00
2025 On 04-Feb-2016			Bond Future	4	2,000	0.00
2033 On 04-Feb-2016			Bond Future	2	370	0.00
2038 On 04-Feb-2016			Bond Future	19	10,696	0.00
2046 On 04-Feb-2016			Bond Future	4	454	0.00
IGOV On 05-May-2016			Index Future	12	158	0.00
R186 On 04-Feb-2016			Bond Future	151	108,487	0.00
R202 On 04-Feb-2016			Bond Future	15	25,427	0.00
R023 On 04-Feb-2016			Bond Future	62	28,092	0.00
R203 On 04-Feb-2016			Bond Future	39	15,180	0.00
2030 On 04-Feb-2016			Bond Future	44	20,576	0.00
2032 On 04-Feb-2016			Bond Future	60	10,961	0.00
2037 On 04-Feb-2016			Bond Future	25	35,473	0.00
R204 On 04-Feb-2016			Bond Future	36	37,475	0.00
2044 On 04-Feb-2016			Bond Future	30	46,474	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R248 On 04-Feb-2016			Bond Future	14	6,000	0.00
R207 On 04-Feb-2016			Bond Future	21	14,417	0.00
R208 On 04-Feb-2016			Bond Future	33	14,074	0.00
R209 On 04-Feb-2016			Bond Future	32	4,296	0.00
R210 On 04-Feb-2016			Bond Future	6	1,324	0.00
R212 On 04-Feb-2016			Bond Future	4	400	0.00
R213 On 04-Feb-2016			Bond Future	28	13,688	0.00
R214 On 04-Feb-2016			Bond Future	14	5,016	0.00
Grand Total for Daily Turnover Summary:				**684**	**402,850**	**0.00**