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 : 21/01/2016 **TO DATE : 21/01/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016		Index Future	18	88	0.00
AL37 On 05-May-2016		Index Future	4	4	0.00
ES33 On 05-May-2016		Bond Future	30	26,840	0.00
2025 On 05-May-2016		Bond Future	6	196	0.00
2038 On 05-May-2016		Bond Future	12	11,140	0.00
2046 On 05-May-2016		Bond Future	14	30,540	0.00
2050 On 05-May-2016		Bond Future	13	25,502	0.00
IGOV On 05-May-2016		Index Future	2	1,066	0.00
R186 On 05-May-2016		Bond Future	30	65,240	0.00
R197 On 05-May-2016		Bond Future	31	2,898	0.00
R202 On 05-May-2016		Bond Future	40	98,088	0.00
2037 On 05-May-2016		Bond Future	22	8,272	0.00
2040 On 05-May-2016		Bond Future	24	7,280	0.00
R248 On 05-May-2016		Bond Future	28	5,680	0.00
R207 On 04-Feb-2016		Bond Future	22	13,544	0.00
R208 On 05-May-2016		Bond Future	24	13,270	0.00
R209 On 05-May-2016		Bond Future	10	4,900	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R210 On 05-May-2016			Bond Future	15	10,154	0.00
R212 On 05-May-2016			Bond Future	21	2,918	0.00
R214 On 05-May-2016			Bond Future	16	2,052	0.00
Grand Total for Daily Turnover Summary:				**382**	**329,672**	**0.00**