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 : 04/05/2016 **TO DATE : 04/05/2016**

Contract	Strike C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016		Index Future	6	8	0.00
ES33 On 04-Aug-2016		Bond Future	3	36	0.00
2033 On 04-Aug-2016		Bond Future	3	684	0.00
2038 On 04-Aug-2016		Bond Future	3	370	0.00
2046 On 04-Aug-2016		Bond Future	3	200	0.00
2050 On 04-Aug-2016		Bond Future	3	538	0.00
R186 On 04-Aug-2016		Bond Future	47	15,210	0.00
R197 On 04-Aug-2016		Bond Future	2	45	0.00
R202 On 04-Aug-2016		Bond Future	3	448	0.00
R204 On 04-Aug-2016		Bond Future	1	6	0.00
R248 On 04-Aug-2016		Bond Future	8	460	0.00
R207 On 04-Aug-2016		Bond Future	1	50	0.00
R209 On 04-Aug-2016		Bond Future	13	572	0.00
Grand Total for Daily Turnover Summary:			**96**	**18,627**	**0.00**

2016/05/04, 06:13:48PM