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 : 02/08/2016 **TO DATE : 02/08/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 03-Nov-2016			Index Future	13	237	0.00
GOVI On 03-Nov-2016			GOVI	13	225	0.00
IGOV On 03-Nov-2016			Index Future	12	110	0.00
R186 On 03-Nov-2016			Bond Future	11	470	0.00
R023 On 03-Nov-2016			Bond Future	8	762	0.00
2030 On 03-Nov-2016			Bond Future	4	1,564	0.00
2032 On 03-Nov-2016			Bond Future	4	364	0.00
2037 On 03-Nov-2016			Bond Future	10	1,620	0.00
R204 On 03-Nov-2016			Bond Future	15	8,418	0.00
R248 On 03-Nov-2016			Bond Future	8	460	0.00
R207 On 03-Nov-2016			Bond Future	15	3,589	0.00
R208 On 03-Nov-2016			Bond Future	12	2,558	0.00
R212 On 04-Aug-2016			Bond Future	1	535	0.00
R214 On 03-Nov-2016			Bond Future	3	270	0.00
Grand Total for Daily Turnover Summary:				**129**	**21,182**	**0.00**