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 : 16/07/2015** **TO DATE : 16/07/2015**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | |
|---|---|---|---|---|---|---|
| JBAF On 17-Feb-2016 | | | Jibar Tradeable Future | 3 | 5,000 | 0.00 |
| R186 On 05-Nov-2015 | | | Bond Future | 6 | 490 | 0.00 |
| R203 On 05-Nov-2015 | | | Bond Future | 4 | 76 | 0.00 |
| 2030 On 06-Aug-2015 | | | Bond Future | 4 | 101 | 0.00 |
| 2032 On 06-Aug-2015 | | | Bond Future | 4 | 99 | 0.00 |
| 2037 On 06-Aug-2015 | | | Bond Future | 7 | 426 | 0.00 |
| R204 On 05-Nov-2015 | | | Bond Future | 4 | 112 | 0.00 |
| R207 On 05-Nov-2015 | | | Bond Future | 5 | 874 | 0.00 |
| R209 On 06-Aug-2015 | | | Bond Future | 6 | 149 | 0.00 |
| **Grand Total for Daily Turnover Summary:** | | | | **43** | **7,327** | **0.00** |