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 : 31/03/2016 **TO DATE : 31/03/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 05-May-2016			Index Future	1	11	0.00
GOVI On 05-May-2016			GOVI	2	22	0.00
2038 On 04-Aug-2016			Bond Future	3	1,360	0.00
R202 On 05-May-2016			Bond Future	8	1,000	0.00
R203 On 05-May-2016			Bond Future	8	807	0.00
R204 On 05-May-2016			Bond Future	19	2,133	0.00
R207 On 05-May-2016			Bond Future	11	27,677	0.00
R208 On 05-May-2016			Bond Future	2	5	0.00
R209 On 04-Aug-2016	10.29	Put	Bond Future	6	1,500	0.00
Grand Total for Daily Turnover Summary:				**60**	**34,515**	**0.00**