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 : 28/04/2016 **TO DATE : 28/04/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Aug-2016			Index Future	6	600	0.00
AL37 On 04-Aug-2016			Index Future	8	13	0.00
ES33 On 04-Aug-2016			Bond Future	46	33,704	0.00
ES42 On 04-Aug-2016			Bond Future	18	9,480	0.00
2033 On 04-Aug-2016			Bond Future	2	206	0.00
2038 On 04-Aug-2016			Bond Future	6	37,960	0.00
2046 On 04-Aug-2016			Bond Future	24	49,952	0.00
2050 On 04-Aug-2016			Bond Future	14	46,636	0.00
R186 On 04-Aug-2016			Bond Future	50	52,374	0.00
R197 On 04-Aug-2016			Bond Future	24	1,768	0.00
R202 On 04-Aug-2016			Bond Future	24	67,960	0.00
R023 On 04-Aug-2016			Bond Future	2	294	0.00
R203 On 04-Aug-2016			Bond Future	40	27,870	0.00
2032 On 04-Aug-2016			Bond Future	4	532	0.00
2037 On 04-Aug-2016			Bond Future	32	1,036	0.00
R204 On 04-Aug-2016			Bond Future	6	1,220	0.00
2044 On 04-Aug-2016			Bond Future	32	1,456	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R248 On 04-Aug-2016			Bond Future	28	5,808	0.00
R207 On 04-Aug-2016			Bond Future	38	23,584	0.00
R209 On 04-Aug-2016			Bond Future	27	9,788	0.00
R210 On 04-Aug-2016			Bond Future	6	2,876	0.00
R211 On 04-Aug-2016			Bond Future	12	248	0.00
R212 On 04-Aug-2016			Bond Future	18	1,000	0.00
R214 On 04-Aug-2016			Bond Future	20	10,054	0.00
Grand Total for Daily Turnover Summary:				**487**	**386,419**	**0.00**