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 : 25/10/2016 **TO DATE : 25/10/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 02-Feb-2017			Index Future	4	1,108	0.00
AL7T On 02-Feb-2017			Index Future	4	8	0.00
ES33 On 02-Feb-2017			Bond Future	26	27,156	0.00
GOVI On 03-Nov-2016			GOVI	3	6	0.00
2025 On 02-Feb-2017			Bond Future	4	2,000	0.00
2038 On 02-Feb-2017			Bond Future	12	61,420	0.00
R186 On 02-Feb-2017			Bond Future	65	127,962	0.00
R202 On 02-Feb-2017			Bond Future	42	123,700	0.00
2030 On 02-Feb-2017			Bond Future	2	28	0.00
2032 On 02-Feb-2017			Bond Future	2	152	0.00
R035 On 02-Feb-2017			Bond Future	3	529	0.00
2037 On 02-Feb-2017			Bond Future	10	6,915	0.00
2040 On 02-Feb-2017			Bond Future	2	56	0.00
R248 On 02-Feb-2017			Bond Future	16	704	0.00
R207 On 02-Feb-2017			Bond Future	6	1,000	0.00
R208 On 02-Feb-2017			Bond Future	4	1,176	0.00
R209 On 02-Feb-2017			Bond Future	22	5,986	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R210 On 02-Feb-2017			Bond Future	12	4,436	0.00
R212 On 02-Feb-2017			Bond Future	6	4,244	0.00
R213 On 02-Feb-2017			Bond Future	6	784	0.00
R214 On 03-Nov-2016			Bond Future	4	210	0.00
Grand Total for Daily Turnover Summary:				**255**	**369,580**	**0.00**