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 : 28/07/2016 **TO DATE : 28/07/2016**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
AL37 On 03-Nov-2016			Index Future	1	1	0.00
ES33 On 03-Nov-2016			Bond Future	20	8,000	0.00
ES42 On 03-Nov-2016			Bond Future	20	11,080	0.00
GOVI On 03-Nov-2016			GOVI	10	70	0.00
2025 On 03-Nov-2016			Bond Future	28	1,348	0.00
2033 On 03-Nov-2016			Bond Future	6	1,456	0.00
2038 On 03-Nov-2016			Bond Future	8	9,184	0.00
2046 On 03-Nov-2016			Bond Future	4	908	0.00
2050 On 04-Aug-2016			Bond Future	2	102	0.00
ILBI On 02-Feb-2017			Index Future	12	238	0.00
IGOV On 03-Nov-2016			Index Future	2	640	0.00
R186 On 02-Feb-2017	9.50	Put	Bond Future	36	34,656	0.00
R197 On 03-Nov-2016			Bond Future	38	2,532	0.00
R023 On 03-Nov-2016			Bond Future	24	4,500	0.00
R203 On 03-Nov-2016			Bond Future	6	660	0.00
2030 On 03-Nov-2016			Bond Future	8	2,396	0.00
2032 On 03-Nov-2016			Bond Future	17	4,106	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R035 On 03-Nov-2016			Bond Future	2	76	0.00
2037 On 03-Nov-2016			Bond Future	10	2,006	0.00
R204 On 03-Nov-2016			Bond Future	47	28,162	0.00
2040 On 03-Nov-2016			Bond Future	1	10	0.00
2044 On 03-Nov-2016			Bond Future	8	734	0.00
R248 On 03-Nov-2016			Bond Future	40	5,906	0.00
R207 On 03-Nov-2016			Bond Future	67	22,574	0.00
R208 On 03-Nov-2016			Bond Future	21	2,664	0.00
R209 On 03-Nov-2016			Bond Future	77	28,623	0.00
R213 On 03-Nov-2016			Bond Future	18	7,152	0.00
R214 On 03-Nov-2016			Bond Future	3	58	0.00
Grand Total for Daily Turnover Summary:				**536**	**179,842**	**0.00**