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 DETAILED TURNOVER REPORT

FROM DATE : 12/01/2016 **TO DATE : 12/01/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2016 Index Future			Sell	8	0.00
ALBI On 04/02/2016 Index Future			Buy	8	0.00
ALBI On 04/02/2016 Index Future			Buy	8	0.00
ALBI On 04/02/2016 Index Future			Sell	8	0.00
Govi Total Return Index					
GOVI On 04/02/2016 GOVI			Buy	1	0.00
GOVI On 04/02/2016 GOVI			Sell	1	0.00
R207 Bond Future					
R207 On 04/02/2016 Bond Future			Sell	1,434	0.00
R207 On 04/02/2016 Bond Future			Buy	1,434	0.00
R208 Bond Futures					

R208 On 04/02/2016	Bond Future	Buy	4	0.00
R208 On 04/02/2016	Bond Future	Sell	4	0.00
R208 On 04/02/2016	Bond Future	Buy	50	0.00
R208 On 04/02/2016	Bond Future	Sell	50	0.00
R208 On 04/02/2016	Bond Future	Buy	139	0.00
R208 On 04/02/2016	Bond Future	Sell	139	0.00
R208 On 04/02/2016	Bond Future	Buy	148	0.00
R208 On 04/02/2016	Bond Future	Sell	148	0.00
R208 On 04/02/2016	Bond Future	Buy	264	0.00
R208 On 04/02/2016	Bond Future	Sell	264	0.00
R208 On 04/02/2016	Bond Future	Buy	795	0.00
R208 On 04/02/2016	Bond Future	Sell	795	0.00
R208 On 04/02/2016	Bond Future	Buy	1,400	0.00
R208 On 04/02/2016	Bond Future	Sell	1,400	0.00
Grand Total for Daily Detailed Turnover:			**4,251**	**0.00**