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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 03/03/2016 TO DATE : 03/03/2016

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

Contract	Strike C/P Buy/Sell	No. of Contracts	
Govi Total Return Index			
GOVI On 05/05/2016 GOVI	Buy	12	0.00
GOVI On 05/05/2016 GOVI	Sell	12	0.00
GOVI On 05/05/2016 GOVI	Buy	12	0.00
GOVI On 05/05/2016 GOVI	Buy	12	0.00
GOVI On 05/05/2016 GOVI	Sell	12	0.00
GOVI On 05/05/2016 GOVI	Sell	12	0.00
I2046 Bond Future			
2046 On 05/05/2016 Bond Future	Sell	46	0.00
2046 On 05/05/2016 Bond Future	Buy	46	0.00
R186 Bond Future			
R186 On 05/05/2016 Bond Future	Buy	5	0.00
R186 On 05/05/2016 Bond Future	Sell	5	0.00

R186 On 05/05/2016 Bond Future	Buy	11	0.00
R186 On 05/05/2016 Bond Future	Sell	11	0.00
R186 On 05/05/2016 Bond Future	Buy	50	0.00
R186 On 05/05/2016 Bond Future	Sell	50	0.00
R186 On 05/05/2016 Bond Future	Buy	50	0.00
R186 On 05/05/2016 Bond Future	Sell	50	0.00
R186 On 05/05/2016 Bond Future	Buy	414	0.00
R186 On 05/05/2016 Bond Future	Sell	414	0.00
R186 On 05/05/2016 Bond Future	Sell	430	0.00
R186 On 05/05/2016 Bond Future	Buy	430	0.00
R197 Bond Future			
R197 On 05/05/2016 Bond Future	Sell	60	0.00
R197 On 05/05/2016 Bond Future	Buy	60	0.00
R202 Bond Future			
R202 On 05/05/2016 Bond Future	Buy	18	0.00
R202 On 05/05/2016 Bond Future	Sell	18	0.00
R212 Bond Future			
R212 On 05/05/2016 Bond Future	Sell	3	0.00
R212 On 05/05/2016 Bond Future	Buy	3	0.00
R212 On 05/05/2016 Bond Future	Buy	3	0.00
R212 On 05/05/2016 Bond Future	Sell	3	0.00
R212 On 05/05/2016 Bond Future	Sell	7	0.00
R212 On 05/05/2016 Bond Future	Buy	7	0.00
Crond Total for Daily Detailed Turneyers		4.422	0.00
Grand Total for Daily Detailed Turnover:		1,133	0.00