



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 : 08/03/2016

TO DATE : 08/03/2016

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------------|-------------|-----|----------|------------------|------|
| Govi Total Return Index | | | | | |
| GOVI On 05/05/2016 | GOVI | | Buy | 1 | 0.00 |
| GOVI On 05/05/2016 | GOVI | | Sell | 1 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 05/05/2016 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Buy | 750 | 0.00 |
| R186 On 05/05/2016 | Bond Future | | Sell | 750 | 0.00 |
| R197 Bond Future | | | | | |
| R197 On 05/05/2016 | Bond Future | | Buy | 63 | 0.00 |
| R197 On 05/05/2016 | Bond Future | | Sell | 63 | 0.00 |
| R2023 Bond Future | | | | | |

| | | | | |
|---|-------------|------|--------------|-------------|
| R023 On 05/05/2016 | Bond Future | Sell | 1,050 | 0.00 |
| R023 On 05/05/2016 | Bond Future | Buy | 1,050 | 0.00 |
| R2037 Bond Future | | | | |
| 2037 On 05/05/2016 | Bond Future | Sell | 370 | 0.00 |
| 2037 On 05/05/2016 | Bond Future | Buy | 370 | 0.00 |
| R2044 Bond Future | | | | |
| 2044 On 05/05/2016 | Bond Future | Buy | 20 | 0.00 |
| 2044 On 05/05/2016 | Bond Future | Sell | 20 | 0.00 |
| R214 Bond Future | | | | |
| R214 On 05/05/2016 | Bond Future | Sell | 300 | 0.00 |
| R214 On 05/05/2016 | Bond Future | Buy | 300 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 2,557 | 0.00 |