



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 : 06/05/2016

TO DATE : 06/05/2016

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

ES33 Bond Future

| | | | | | |
|--------------------|-------------|--|------|----|------|
| ES33 On 04/08/2016 | Bond Future | | Sell | 1 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Buy | 1 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Sell | 4 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Buy | 4 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Sell | 4 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Buy | 4 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Sell | 11 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Buy | 11 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Sell | 15 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Buy | 15 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Sell | 28 | 0.00 |
| ES33 On 04/08/2016 | Bond Future | | Buy | 28 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|--------|------|
| 2038 On 04/08/2016 | Bond Future | Sell | 10,000 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 10,000 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 10,000 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 10,000 | 0.00 |

I2050 Bond Future

| | | | | |
|--------------------|-------------|------|--------|------|
| 2050 On 04/08/2016 | Bond Future | Sell | 13,000 | 0.00 |
| 2050 On 04/08/2016 | Bond Future | Buy | 13,000 | 0.00 |
| 2050 On 04/08/2016 | Bond Future | Sell | 13,000 | 0.00 |
| 2050 On 04/08/2016 | Bond Future | Buy | 13,000 | 0.00 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|------|---|------|
| IGOV On 04/08/2016 | Index Future | Buy | 5 | 0.00 |
| IGOV On 04/08/2016 | Index Future | Sell | 5 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R186 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 5 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 5 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 5 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 5 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 7 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 7 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 11 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 11 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 19 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 19 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 22 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 22 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 24 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 24 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 34 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 34 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 44 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 44 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------|-------------|-----|----------|------------------|------|
| R186 On 04/08/2016 | Bond Future | | Sell | 49 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 49 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 50 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 50 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 56 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 56 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 65 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 65 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 70 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 70 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 75 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 75 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 83 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 83 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 85 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 85 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 139 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 139 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 300 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 300 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 322 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 322 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 561 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 561 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 585 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 585 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 1,000 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 1,000 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 1,328 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 1,328 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 1,363 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 1,363 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 1,571 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 1,571 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 4,420 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 4,420 | 0.00 |

R202 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| R202 On 04/08/2016 | Bond Future | | Sell | 1 | 0.00 |
| R202 On 04/08/2016 | Bond Future | | Buy | 1 | 0.00 |

