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 : 06/07/2016 **TO DATE : 06/07/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 04/08/2016 Bond Future			Sell	1	0.00
2033 On 04/08/2016 Bond Future			Buy	1	0.00
2033 On 04/08/2016 Bond Future			Sell	4	0.00
2033 On 04/08/2016 Bond Future			Buy	4	0.00
I2046 Bond Future					
2046 On 04/08/2016 Bond Future			Sell	1	0.00
2046 On 04/08/2016 Bond Future			Buy	1	0.00
2046 On 04/08/2016 Bond Future			Sell	3	0.00
2046 On 04/08/2016 Bond Future			Buy	3	0.00
R186 Bond Future					
R186 On 04/08/2016 Bond Future			Sell	250	0.00
R186 On 04/08/2016 Bond Future			Buy	250	0.00

R197 Bond Future

R197 On 04/08/2016	Bond Future	Buy	1	0.00
R197 On 04/08/2016	Bond Future	Sell	1	0.00
R197 On 04/08/2016	Bond Future	Buy	4	0.00
R197 On 04/08/2016	Bond Future	Sell	4	0.00
R197 On 04/08/2016	Bond Future	Buy	5	0.00
R197 On 04/08/2016	Bond Future	Sell	5	0.00

R2023 Bond Future

R023 On 04/08/2016	Bond Future	Buy	151	0.00
R023 On 04/08/2016	Bond Future	Sell	151	0.00
R023 On 04/08/2016	Bond Future	Sell	151	0.00
R023 On 04/08/2016	Bond Future	Buy	151	0.00

Grand Total for Daily Detailed Turnover:	**571**	**0.00**