



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 : 05/09/2016

TO DATE : 05/09/2016

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

Govi Total Return Index

GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Buy	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Sell	2	0.00
GOVI On 03/11/2016	GOVI		Buy	2	0.00

I2046 Bond Future

2046 On 03/11/2016	Bond Future		Buy	70	0.00
2046 On 03/11/2016	Bond Future		Sell	70	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Buy	8	0.00
R186 On 03/11/2016	Bond Future		Sell	8	0.00

R186 On 03/11/2016	Bond Future	Buy	8	0.00
R186 On 03/11/2016	Bond Future	Sell	8	0.00
R186 On 03/11/2016	Bond Future	Buy	18	0.00
R186 On 03/11/2016	Bond Future	Sell	18	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	130	0.00
R186 On 03/11/2016	Bond Future	Sell	130	0.00

R2030 Bond Future

2030 On 03/11/2016	Bond Future	Sell	228	0.00
2030 On 03/11/2016	Bond Future	Buy	228	0.00
2030 On 03/11/2016	Bond Future	Sell	309	0.00
2030 On 03/11/2016	Bond Future	Buy	309	0.00
2030 On 03/11/2016	Bond Future	Sell	619	0.00
2030 On 03/11/2016	Bond Future	Buy	619	0.00
2030 On 03/11/2016	Bond Future	Sell	1,198	0.00
2030 On 03/11/2016	Bond Future	Buy	1,198	0.00
2030 On 03/11/2016	Bond Future	Sell	1,472	0.00
2030 On 03/11/2016	Bond Future	Buy	1,472	0.00
2030 On 03/11/2016	Bond Future	Buy	3,826	0.00
2030 On 03/11/2016	Bond Future	Sell	3,826	0.00

R2035 Bond Future

R035 On 03/11/2016	Bond Future	Buy	196	0.00
R035 On 03/11/2016	Bond Future	Sell	196	0.00

R2037 Bond Future

2037 On 03/11/2016	Bond Future	Sell	1,004	0.00
2037 On 03/11/2016	Bond Future	Buy	1,004	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future	Sell	112	0.00
R207 On 03/11/2016	Bond Future	Buy	112	0.00
R207 On 03/11/2016	Bond Future	Sell	235	0.00
R207 On 03/11/2016	Bond Future	Buy	235	0.00
R207 On 03/11/2016	Bond Future	Sell	547	0.00
R207 On 03/11/2016	Bond Future	Buy	547	0.00
R207 On 03/11/2016	Bond Future	Sell	894	0.00
R207 On 03/11/2016	Bond Future	Buy	894	0.00

Grand Total for Daily Detailed Turnover:

10,980 0.00