



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 : 08/09/2016

TO DATE : 08/09/2016

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

All Bond Index

ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Buy	1	0.00
ALBI On 03/11/2016	Index Future		Sell	1	0.00
ALBI On 03/11/2016	Index Future		Sell	3	0.00
ALBI On 03/11/2016	Index Future		Buy	3	0.00
ALBI On 03/11/2016	Index Future		Sell	3	0.00
ALBI On 03/11/2016	Index Future		Buy	3	0.00
ALBI On 03/11/2016	Index Future		Sell	3	0.00
ALBI On 03/11/2016	Index Future		Buy	3	0.00
ALBI On 03/11/2016	Index Future		Buy	11	0.00
ALBI On 03/11/2016	Index Future		Sell	11	0.00

R186 Bond Future

R186 On 03/11/2016	Bond Future		Buy	43	0.00
R186 On 03/11/2016	Bond Future		Sell	43	0.00
R186 On 03/11/2016	Bond Future		Buy	52	0.00
R186 On 03/11/2016	Bond Future		Sell	52	0.00
R186 On 03/11/2016	Bond Future		Sell	100	0.00
R186 On 03/11/2016	Bond Future		Buy	100	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	224	0.00
R186 On 03/11/2016	Bond Future		Sell	224	0.00
R186 On 03/11/2016	Bond Future		Buy	319	0.00
R186 On 03/11/2016	Bond Future		Sell	319	0.00
R186 On 02/02/2017	Bond Future	8.37	Call	500	0.00
R186 On 02/02/2017	Bond Future	8.37	Call	500	0.00
R186 On 02/02/2017	Bond Future	8.87	Put	500	0.00
R186 On 02/02/2017	Bond Future	8.87	Put	500	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future		Buy	530	0.00
R207 On 03/11/2016	Bond Future		Sell	530	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future		Sell	430	0.00
R209 On 03/11/2016	Bond Future		Buy	430	0.00

Grand Total for Daily Detailed Turnover: 2,820 0.00