Johannesburg
Stock Exchange

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

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Registration number: 2005/022939/06
VAT number: 4080119391

FROM DATE : 21/09/2016 **TO DATE : 21/09/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
5Y STND					
IS05 On 21/12/2021 Interest Rate Swap			Sell	50	0.00
IS05 On 21/12/2021 Interest Rate Swap			Buy	50	0.00
IS05 On 21/12/2021 Interest Rate Swap			Sell	50	0.00
IS05 On 21/12/2021 Interest Rate Swap			Buy	50	0.00
IS05 On 21/12/2021 Interest Rate Swap			Sell	50	0.00
IS05 On 21/12/2021 Interest Rate Swap			Buy	50	0.00
R186 Bond Future					
R186 On 03/11/2016 Bond Future			Buy	10	0.00
R186 On 03/11/2016 Bond Future			Sell	10	0.00
R186 On 03/11/2016 Bond Future			Buy	10	0.00
R186 On 03/11/2016 Bond Future			Sell	10	0.00
R186 On 03/11/2016 Bond Future			Sell	10	0.00
R186 On 03/11/2016 Bond Future			Buy	10	0.00

R186 On 03/11/2016 Bond Future	Buy	4,550	0.00
R186 On 03/11/2016 Bond Future	Sell	4,550	0.00
R186 On 03/11/2016 Bond Future	Buy	4,550	0.00
R186 On 03/11/2016 Bond Future	Sell	4,550	0.00

R2030 Bond Future

2030 On 03/11/2016 Bond Future	Buy	323	0.00
2030 On 03/11/2016 Bond Future	Sell	323	0.00
2030 On 03/11/2016 Bond Future	Buy	323	0.00
2030 On 03/11/2016 Bond Future	Sell	323	0.00

Grand Total for Daily Detailed Turnover:	**9,926**	**0.00**