



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 : 21/06/2016

TO DATE : 21/06/2016

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

All Bond Term Splits 7-12 Years

| | | | | | |
|--------------------|--------------|--|------|---|------|
| AL7T On 04/08/2016 | Index Future | | Sell | 1 | 0.00 |
| AL7T On 04/08/2016 | Index Future | | Buy | 1 | 0.00 |

I2038 Bond Future

| | | | | | |
|--------------------|-------------|--|------|---|------|
| 2038 On 04/08/2016 | Bond Future | | Buy | 1 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 1 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Buy | 2 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 2 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Buy | 2 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 2 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Buy | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Buy | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 3 | 0.00 |

| | | | | |
|--------------------|-------------|------|----|------|
| 2038 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 5 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 5 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 5 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 5 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 6 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 6 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 6 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 6 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 7 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 7 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 7 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 7 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 14 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 14 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 16 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 16 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 16 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 16 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 19 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 19 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 19 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 19 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 21 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 21 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 21 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 21 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 21 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 21 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 30 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 30 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 49 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 49 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 49 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 49 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 50 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 50 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Buy | 50 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | Sell | 50 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|-------------------------|-------------|-----|----------|------------------|------|
| 2038 On 04/08/2016 | Bond Future | | Buy | 134 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 134 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Sell | 310 | 0.00 |
| 2038 On 04/08/2016 | Bond Future | | Buy | 310 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 04/08/2016 | Bond Future | | Buy | 2 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 3 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 3 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 6 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 6 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 13 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 13 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 15 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 15 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 17 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 17 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 18 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 18 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 23 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 23 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 23 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 23 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 68 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 68 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 75 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 75 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 120 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 120 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 164 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 164 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 180 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 180 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 196 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 196 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 254 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 254 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 315 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 315 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 364 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 364 | 0.00 |

| | | | | |
|--------------------|-------------|------|-------|------|
| R186 On 04/08/2016 | Bond Future | Buy | 541 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 541 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 544 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 544 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 1,840 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 1,840 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 1,840 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 1,840 | 0.00 |

R204 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| R204 On 04/08/2016 | Bond Future | Buy | 87 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Sell | 87 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Buy | 152 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Sell | 152 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Buy | 223 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Sell | 223 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Buy | 2,156 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Sell | 2,156 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Buy | 2,618 | 0.00 |
| R204 On 04/08/2016 | Bond Future | Sell | 2,618 | 0.00 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R248 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 4 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 4 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 7 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 7 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 13 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 13 | 0.00 |

R209 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R209 On 04/08/2016 | Bond Future | Buy | 10 | 0.00 |
| R209 On 04/08/2016 | Bond Future | Sell | 10 | 0.00 |
| R209 On 04/08/2016 | Bond Future | Buy | 10 | 0.00 |
| R209 On 04/08/2016 | Bond Future | Sell | 10 | 0.00 |

Grand Total for Daily Detailed Turnover:

12,792 0.00