



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 : 12/07/2016

TO DATE : 12/07/2016

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

All Bond Index

| | | | | | |
|--------------------|--------------|--|------|---|------|
| ALBI On 04/08/2016 | Index Future | | Buy | 1 | 0.00 |
| ALBI On 04/08/2016 | Index Future | | Sell | 1 | 0.00 |
| ALBI On 04/08/2016 | Index Future | | Buy | 2 | 0.00 |
| ALBI On 04/08/2016 | Index Future | | Sell | 2 | 0.00 |

All Bond Term Splits 7-12 Years

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

Jibar Tradeable Future

| | | | | |
|--------------------|------------------------|------|----|------|
| JBAF On 21/09/2016 | Jibar Tradeable Future | Buy | 10 | 0.00 |
| JBAF On 21/09/2016 | Jibar Tradeable Future | Sell | 10 | 0.00 |
| JBAF On 21/09/2016 | Jibar Tradeable Future | Sell | 10 | 0.00 |
| JBAF On 21/09/2016 | Jibar Tradeable Future | Buy | 10 | 0.00 |

New Inflation Linked Index

| | | | | |
|--------------------|--------------|------|---|------|
| IGOV On 04/08/2016 | Index Future | Sell | 2 | 0.00 |
| IGOV On 04/08/2016 | Index Future | Buy | 2 | 0.00 |
| IGOV On 04/08/2016 | Index Future | Sell | 2 | 0.00 |
| IGOV On 04/08/2016 | Index Future | Buy | 2 | 0.00 |

R186 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R186 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 2 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 2 | 0.00 |
| R186 On 03/11/2016 | Bond Future | Sell | 2 | 0.00 |
| R186 On 03/11/2016 | Bond Future | Buy | 2 | 0.00 |
| R186 On 03/11/2016 | Bond Future | Buy | 2 | 0.00 |
| R186 On 03/11/2016 | 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 | 3 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 4 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 4 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 5 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 5 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 7 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 7 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 7 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 7 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 8 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 9 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 9 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Sell | 9 | 0.00 |
| R186 On 04/08/2016 | Bond Future | Buy | 9 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|-------------|-----|----------|------------------|------|
| R186 On 04/08/2016 | Bond Future | | Sell | 9 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 9 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 10 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 04/08/2016 | 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 04/08/2016 | Bond Future | | Buy | 13 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 13 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 17 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 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 | 25 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 25 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 219 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 219 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Buy | 265 | 0.00 |
| R186 On 04/08/2016 | Bond Future | | Sell | 265 | 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 | 1 | 0.00 |
| R197 On 04/08/2016 | Bond Future | | Sell | 1 | 0.00 |
| 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 | 1 | 0.00 |
| R197 On 04/08/2016 | Bond Future | | Sell | 1 | 0.00 |
| R197 On 04/08/2016 | Bond Future | | Buy | 2 | 0.00 |
| R197 On 04/08/2016 | Bond Future | | Sell | 2 | 0.00 |
| R197 On 04/08/2016 | Bond Future | | Buy | 2 | 0.00 |
| R197 On 04/08/2016 | Bond Future | | Sell | 2 | 0.00 |
| R2023 Bond Future | | | | | |
| R023 On 04/08/2016 | Bond Future | | Sell | 24 | 0.00 |
| R023 On 04/08/2016 | Bond Future | | Buy | 24 | 0.00 |
| R023 On 04/08/2016 | Bond Future | | Buy | 24 | 0.00 |
| R023 On 04/08/2016 | Bond Future | | Sell | 24 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-------|------|
| 2032 On 04/08/2016 | Bond Future | Buy | 55 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Sell | 55 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Buy | 109 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Sell | 109 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Buy | 887 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Sell | 887 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Buy | 1,051 | 0.00 |
| 2032 On 04/08/2016 | Bond Future | Sell | 1,051 | 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 | 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 | 2 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 2 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 2 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 2 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 3 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 3 | 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 | 4 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 4 | 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 | 4 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 4 | 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 | 4 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 4 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Buy | 5 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Sell | 5 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Buy | 5 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Sell | 5 | 0.00 |

| | | | | |
|--------------------|-------------|------|-----|------|
| R248 On 04/08/2016 | Bond Future | Buy | 37 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 37 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 45 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 45 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 48 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 48 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 50 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 50 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 59 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 59 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 63 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 63 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 66 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 66 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Buy | 69 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Sell | 69 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 70 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 70 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Buy | 71 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Sell | 71 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 79 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 79 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 82 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 82 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 107 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 107 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 115 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 115 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Sell | 150 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Buy | 150 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Buy | 152 | 0.00 |
| R248 On 03/11/2016 | Bond Future | Sell | 152 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 467 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 467 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Buy | 600 | 0.00 |
| R248 On 04/08/2016 | Bond Future | Sell | 600 | 0.00 |

R210 Bond Future

| | | | | |
|--------------------|-------------|------|----|------|
| R210 On 04/08/2016 | Bond Future | Buy | 27 | 0.00 |
| R210 On 04/08/2016 | Bond Future | Sell | 27 | 0.00 |

R211 Bond Future

| | | | | |
|--------------------|-------------|------|---|------|
| R211 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R211 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |
| R211 On 04/08/2016 | Bond Future | Buy | 1 | 0.00 |
| R211 On 04/08/2016 | Bond Future | Sell | 1 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R211 On 04/08/2016 | Bond Future | | Buy | 1 | 0.00 |
| R211 On 04/08/2016 | Bond Future | | Sell | 1 | 0.00 |
| R211 On 04/08/2016 | Bond Future | | Buy | 2 | 0.00 |
| R211 On 04/08/2016 | Bond Future | | Sell | 2 | 0.00 |
| R211 On 04/08/2016 | Bond Future | | Buy | 19 | 0.00 |
| R211 On 04/08/2016 | Bond Future | | Sell | 19 | 0.00 |
| R213 Bond Future | | | | | |
| R213 On 04/08/2016 | Bond Future | | Buy | 70 | 0.00 |
| R213 On 04/08/2016 | Bond Future | | Sell | 70 | 0.00 |
| R213 On 04/08/2016 | Bond Future | | Sell | 70 | 0.00 |
| R213 On 04/08/2016 | Bond Future | | Buy | 70 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 5,795 | 0.00 |