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 : 05/10/2016 **TO DATE : 05/10/2016**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Jibar Tradeable Future					
JBAF On 15/03/2017 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 15/03/2017 Jibar Tradeable Future			Buy	1,000	0.00
R186 Bond Future					
R186 On 03/11/2016 Bond Future			Sell	4	0.00
R186 On 03/11/2016 Bond Future			Buy	4	0.00
R186 On 03/11/2016 Bond Future			Sell	4	0.00
R186 On 03/11/2016 Bond Future			Buy	4	0.00
R186 On 03/11/2016 Bond Future			Sell	16	0.00
R186 On 03/11/2016 Bond Future			Buy	16	0.00
R186 On 03/11/2016 Bond Future			Sell	50	0.00
R186 On 03/11/2016 Bond Future			Sell	50	0.00
R186 On 03/11/2016 Bond Future			Buy	50	0.00
R186 On 03/11/2016 Bond Future			Buy	50	0.00

R186 On 03/11/2016	Bond Future	Buy	55	0.00
R186 On 03/11/2016	Bond Future	Sell	55	0.00
R186 On 03/11/2016	Bond Future	Buy	55	0.00
R186 On 03/11/2016	Bond Future	Sell	55	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R202 Bond Future				
R202 On 03/11/2016	Bond Future	Buy	1	0.00
R202 On 03/11/2016	Bond Future	Sell	1	0.00
R2023 Bond Future				
R023 On 03/11/2016	Bond Future	Buy	8	0.00
R023 On 03/11/2016	Bond Future	Sell	8	0.00
R023 On 03/11/2016	Bond Future	Sell	8	0.00
R023 On 03/11/2016	Bond Future	Buy	8	0.00
Grand Total for Daily Detailed Turnover:			**1,351**	**0.00**