INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/10/2016 **TO DATE : 06/10/2016**

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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 03/11/2016 Index Future			Sell	108	0.00
ALBI On 03/11/2016 Index Future			Buy	108	0.00
R186 Bond Future					
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			Sell	2	0.00
R186 On 03/11/2016 Bond Future			Buy	2	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	25	0.00
R186 On 03/11/2016 Bond Future			Buy	25	0.00
R186 On 03/11/2016 Bond Future			Sell	25	0.00
R186 On 03/11/2016 Bond Future			Buy	25	0.00

R186 On 03/11/2016 Bond Future	Buy	50	0.00
R186 On 03/11/2016 Bond Future	Sell	50	0.00
R2037 Bond Future			
2037 On 03/11/2016 Bond Future	Buy	40	0.00
2037 On 03/11/2016 Bond Future	Sell	40	0.00
2037 On 03/11/2016 Bond Future	Sell	40	0.00
2037 On 03/11/2016 Bond Future	Buy	40	0.00
R204 Bond Future			
R204 On 03/11/2016 Bond Future	Buy	4	0.00
R204 On 03/11/2016 Bond Future	Sell	4	0.00
R204 On 03/11/2016 Bond Future	Sell	4	0.00
R204 On 03/11/2016 Bond Future	Buy	4	0.00
R204 On 03/11/2016 Bond Future	Buy	4	0.00
R204 On 03/11/2016 Bond Future	Sell	4	0.00
R204 On 03/11/2016 Bond Future	Buy	4	0.00
R204 On 03/11/2016 Bond Future	Sell	4	0.00
R2048 Bond Future			
R248 On 03/11/2016 Bond Future	Buy	18	0.00
R248 On 03/11/2016 Bond Future	Sell	18	0.00
R248 On 03/11/2016 Bond Future	Sell	18	0.00
R248 On 03/11/2016 Bond Future	Buy	18	0.00
Grand Total for Daily Detailed Turnover:		**354**	**0.00**