



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 : 15/01/2016

TO DATE : 15/01/2016

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

Govi Total Return Index

GOVI On 04/02/2016	GOVI		Buy	3	0.00
GOVI On 04/02/2016	GOVI		Sell	3	0.00
GOVI On 04/02/2016	GOVI		Buy	3	0.00
GOVI On 04/02/2016	GOVI		Sell	3	0.00

I2033 Bond Future

2033 On 05/05/2016	Bond Future		Sell	1	0.00
2033 On 05/05/2016	Bond Future		Buy	1	0.00
2033 On 05/05/2016	Bond Future		Sell	1	0.00
2033 On 05/05/2016	Bond Future		Buy	1	0.00
2033 On 05/05/2016	Bond Future		Sell	2	0.00
2033 On 05/05/2016	Bond Future		Buy	2	0.00
2033 On 05/05/2016	Bond Future		Sell	2	0.00
2033 On 05/05/2016	Bond Future		Buy	2	0.00

2033 On 05/05/2016	Bond Future	Sell	3	0.00
2033 On 05/05/2016	Bond Future	Buy	3	0.00
2033 On 05/05/2016	Bond Future	Sell	5	0.00
2033 On 05/05/2016	Bond Future	Buy	5	0.00
2033 On 05/05/2016	Bond Future	Sell	6	0.00
2033 On 05/05/2016	Bond Future	Buy	6	0.00
2033 On 05/05/2016	Bond Future	Sell	6	0.00
2033 On 05/05/2016	Bond Future	Buy	6	0.00
2033 On 05/05/2016	Bond Future	Sell	9	0.00
2033 On 05/05/2016	Bond Future	Buy	9	0.00
2033 On 05/05/2016	Bond Future	Sell	9	0.00
2033 On 05/05/2016	Bond Future	Buy	9	0.00
2033 On 05/05/2016	Bond Future	Sell	10	0.00
2033 On 05/05/2016	Bond Future	Buy	10	0.00
2033 On 05/05/2016	Bond Future	Sell	10	0.00
2033 On 05/05/2016	Bond Future	Buy	10	0.00
2033 On 05/05/2016	Bond Future	Sell	11	0.00
2033 On 05/05/2016	Bond Future	Buy	11	0.00
2033 On 05/05/2016	Bond Future	Sell	85	0.00
2033 On 05/05/2016	Bond Future	Buy	85	0.00
2033 On 05/05/2016	Bond Future	Buy	160	0.00
2033 On 05/05/2016	Bond Future	Sell	160	0.00

I2046 Bond Future

2046 On 05/05/2016	Bond Future	Sell	16	0.00
2046 On 05/05/2016	Bond Future	Buy	16	0.00
2046 On 05/05/2016	Bond Future	Sell	25	0.00
2046 On 05/05/2016	Bond Future	Buy	25	0.00
2046 On 05/05/2016	Bond Future	Sell	25	0.00
2046 On 05/05/2016	Bond Future	Buy	25	0.00
2046 On 05/05/2016	Bond Future	Sell	37	0.00
2046 On 05/05/2016	Bond Future	Buy	37	0.00

I2050 Bond Future

2050 On 05/05/2016	Bond Future	Sell	7	0.00
2050 On 05/05/2016	Bond Future	Buy	7	0.00
2050 On 05/05/2016	Bond Future	Sell	63	0.00
2050 On 05/05/2016	Bond Future	Buy	63	0.00
2050 On 05/05/2016	Bond Future	Sell	108	0.00
2050 On 05/05/2016	Bond Future	Buy	108	0.00
2050 On 05/05/2016	Bond Future	Sell	1,012	0.00
2050 On 05/05/2016	Bond Future	Buy	1,012	0.00

Grand Total for Daily Detailed Turnover:

1,619 0.00