



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/02/2016

TO DATE : 15/02/2016

---

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

---

#### Govi Total Return Index

GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Sell	1	0.00
GOVI On 05/05/2016	GOVI		Buy	1	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00
GOVI On 05/05/2016	GOVI		Buy	2	0.00
GOVI On 05/05/2016	GOVI		Sell	2	0.00

#### R186 Bond Future

R186 On 05/05/2016	Bond Future		Sell	3	0.00
R186 On 05/05/2016	Bond Future		Buy	3	0.00
R186 On 05/05/2016	Bond Future		Sell	3	0.00
R186 On 05/05/2016	Bond Future		Buy	3	0.00

**R204 Bond Future**

R204 On 05/05/2016	Bond Future	Buy	2	0.00
R204 On 05/05/2016	Bond Future	Sell	2	0.00
R204 On 05/05/2016	Bond Future	Sell	2	0.00
R204 On 05/05/2016	Bond Future	Buy	2	0.00

**R2048 Bond Future**

R248 On 05/05/2016	Bond Future	Sell	20	0.00
R248 On 05/05/2016	Bond Future	Buy	20	0.00
R248 On 05/05/2016	Bond Future	Sell	80	0.00
R248 On 05/05/2016	Bond Future	Buy	80	0.00
R248 On 05/05/2016	Bond Future	Sell	100	0.00
R248 On 05/05/2016	Bond Future	Buy	100	0.00
R248 On 05/05/2016	Bond Future	Sell	120	0.00
R248 On 05/05/2016	Bond Future	Buy	120	0.00
R248 On 05/05/2016	Bond Future	Sell	140	0.00
R248 On 05/05/2016	Bond Future	Buy	140	0.00
R248 On 05/05/2016	Bond Future	Sell	200	0.00
R248 On 05/05/2016	Bond Future	Buy	200	0.00
R248 On 05/05/2016	Bond Future	Sell	230	0.00
R248 On 05/05/2016	Bond Future	Buy	230	0.00
R248 On 05/05/2016	Bond Future	Sell	1,000	0.00
R248 On 05/05/2016	Bond Future	Buy	1,000	0.00
R248 On 05/05/2016	Bond Future	Sell	1,890	0.00
R248 On 05/05/2016	Bond Future	Buy	1,890	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future	Sell	1	0.00
R208 On 05/05/2016	Bond Future	Buy	1	0.00
R208 On 05/05/2016	Bond Future	Sell	1	0.00
R208 On 05/05/2016	Bond Future	Buy	1	0.00

**R211 Bond Future**

R211 On 05/05/2016	Bond Future	Buy	55	0.00
R211 On 05/05/2016	Bond Future	Sell	55	0.00

**R213 Bond Future**

R213 On 05/05/2016	Bond Future	Buy	4	0.00
R213 On 05/05/2016	Bond Future	Sell	4	0.00
R213 On 05/05/2016	Bond Future	Sell	4	0.00
R213 On 05/05/2016	Bond Future	Buy	4	0.00

**Grand Total for Daily Detailed Turnover:****3,861****0.00**