



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 : 05/04/2016

TO DATE : 05/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
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	3	0.00
GOVI On 05/05/2016	GOVI		Buy	3	0.00
I2038 Bond Future					
2038 On 04/08/2016	Bond Future		Sell	170	0.00
2038 On 04/08/2016	Bond Future		Buy	170	0.00
2038 On 04/08/2016	Bond Future		Sell	330	0.00
2038 On 04/08/2016	Bond Future		Buy	330	0.00
R186 Bond Future					
R186 On 05/05/2016	Bond Future		Buy	680	0.00
R186 On 05/05/2016	Bond Future		Sell	680	0.00

R186 On 05/05/2016	Bond Future			Buy	680	0.00
R186 On 05/05/2016	Bond Future			Sell	680	0.00
R2037 Bond Future						
2037 On 05/05/2016	Bond Future	9.67	Call	Sell	80	0.00
2037 On 05/05/2016	Bond Future	9.67	Call	Buy	80	0.00
R213 Bond Future						
R213 On 05/05/2016	Bond Future			Sell	8	0.00
R213 On 05/05/2016	Bond Future			Buy	8	0.00
R213 On 04/08/2016	Bond Future			Buy	8	0.00
R213 On 04/08/2016	Bond Future			Sell	8	0.00
Grand Total for Daily Detailed Turnover:					1,961	0.00