



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 : 11/04/2016

TO DATE : 11/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index Term Split 3-7 Years

AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00
AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00
AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00

Govi Total Return Index

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

I2050 Bond Future

2050 On 05/05/2016	Bond Future	Sell	500	0.00
2050 On 05/05/2016	Bond Future	Buy	500	0.00
2050 On 04/08/2016	Bond Future	Buy	680	0.00
2050 On 04/08/2016	Bond Future	Sell	680	0.00
2050 On 04/08/2016	Bond Future	Sell	680	0.00
2050 On 04/08/2016	Bond Future	Buy	680	0.00
2050 On 04/08/2016	Bond Future	Buy	1,820	0.00
2050 On 04/08/2016	Bond Future	Sell	1,820	0.00
2050 On 04/08/2016	Bond Future	Sell	1,820	0.00
2050 On 04/08/2016	Bond Future	Buy	1,820	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	Sell	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
R186 On 05/05/2016	Bond Future	Buy	1	0.00
R186 On 05/05/2016	Bond Future	Sell	1	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future	Sell	1	0.00
R197 On 05/05/2016	Bond Future	Buy	1	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future	Sell	610	0.00
R202 On 05/05/2016	Bond Future	Buy	610	0.00

R2023 Bond Future

R023 On 05/05/2016	Bond Future	Buy	580	0.00
R023 On 05/05/2016	Bond Future	Sell	580	0.00
R023 On 05/05/2016	Bond Future	Buy	580	0.00
R023 On 05/05/2016	Bond Future	Sell	580	0.00

R2030 Bond Future

2030 On 05/05/2016	Bond Future	Buy	1,040	0.00
2030 On 05/05/2016	Bond Future	Sell	1,040	0.00
2030 On 05/05/2016	Bond Future	Buy	1,040	0.00
2030 On 05/05/2016	Bond Future	Sell	1,040	0.00

R2032 Bond Future

2032 On 05/05/2016	Bond Future	Sell	460	0.00
2032 On 05/05/2016	Bond Future	Buy	460	0.00
2032 On 05/05/2016	Bond Future	Sell	460	0.00
2032 On 05/05/2016	Bond Future	Buy	460	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2037 Bond Future					
2037 On 05/05/2016			Buy	320	0.00
2037 On 05/05/2016			Sell	320	0.00
2037 On 05/05/2016			Sell	320	0.00
2037 On 05/05/2016			Buy	320	0.00
R2048 Bond Future					
R248 On 05/05/2016			Sell	600	0.00
R248 On 05/05/2016			Buy	600	0.00
R248 On 05/05/2016			Sell	600	0.00
R248 On 05/05/2016			Buy	600	0.00
R214 Bond Future					
R214 On 04/08/2016			Sell	100	0.00
R214 On 04/08/2016			Buy	100	0.00
R214 On 04/08/2016			Buy	100	0.00
R214 On 04/08/2016			Sell	100	0.00
Grand Total for Daily Detailed Turnover:				12,319	0.00