



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 : 29/06/2016

TO DATE : 29/06/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index</b>					
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 03/11/2016	GOVI		Sell	10	0.00
GOVI On 03/11/2016	GOVI		Buy	10	0.00
<b>R186 Bond Future</b>					
R186 On 04/08/2016	Bond Future		Buy	8	0.00
R186 On 04/08/2016	Bond Future		Sell	8	0.00
R186 On 04/08/2016	Bond Future		Buy	8	0.00
R186 On 04/08/2016	Bond Future		Sell	8	0.00

R186 On 04/08/2016	Bond Future	Buy	41	0.00
R186 On 04/08/2016	Bond Future	Sell	41	0.00
R186 On 04/08/2016	Bond Future	Sell	45	0.00
R186 On 04/08/2016	Bond Future	Buy	45	0.00
R186 On 04/08/2016	Bond Future	Sell	45	0.00
R186 On 04/08/2016	Bond Future	Buy	45	0.00
R186 On 04/08/2016	Bond Future	Sell	68	0.00
R186 On 04/08/2016	Bond Future	Sell	68	0.00
R186 On 04/08/2016	Bond Future	Buy	68	0.00
R186 On 04/08/2016	Bond Future	Buy	68	0.00
R186 On 04/08/2016	Bond Future	Buy	335	0.00
R186 On 04/08/2016	Bond Future	Sell	335	0.00
R186 On 04/08/2016	Bond Future	Sell	335	0.00
R186 On 04/08/2016	Bond Future	Buy	335	0.00

**R2023 Bond Future**

R023 On 04/08/2016	Bond Future	Buy	6	0.00
R023 On 04/08/2016	Bond Future	Sell	6	0.00

**R2032 Bond Future**

2032 On 04/08/2016	Bond Future	Buy	10	0.00
2032 On 04/08/2016	Bond Future	Sell	10	0.00

**R2035 Bond Future**

R035 On 04/08/2016	Bond Future	Buy	28	0.00
R035 On 04/08/2016	Bond Future	Sell	28	0.00
R035 On 04/08/2016	Bond Future	Buy	54	0.00
R035 On 04/08/2016	Bond Future	Sell	54	0.00
R035 On 04/08/2016	Bond Future	Buy	425	0.00
R035 On 04/08/2016	Bond Future	Sell	425	0.00
R035 On 04/08/2016	Bond Future	Sell	507	0.00
R035 On 04/08/2016	Bond Future	Buy	507	0.00

**R2037 Bond Future**

2037 On 04/08/2016	Bond Future	Buy	200	0.00
2037 On 04/08/2016	Bond Future	Sell	200	0.00
2037 On 04/08/2016	Bond Future	Sell	200	0.00
2037 On 04/08/2016	Bond Future	Buy	200	0.00

**R204 Bond Future**

R204 On 04/08/2016	Bond Future	Sell	105	0.00
R204 On 04/08/2016	Bond Future	Buy	105	0.00
R204 On 04/08/2016	Bond Future	Buy	105	0.00
R204 On 04/08/2016	Bond Future	Sell	105	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R209 Bond Future</b>					
R209 On 04/08/2016	Bond Future		Sell	5	0.00
R209 On 04/08/2016	Bond Future		Buy	5	0.00
R209 On 04/08/2016	Bond Future		Buy	24	0.00
R209 On 04/08/2016	Bond Future		Sell	24	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2016	Bond Future		Sell	300	0.00
R214 On 03/11/2016	Bond Future		Buy	300	0.00
R214 On 03/11/2016	Bond Future		Sell	410	0.00
R214 On 03/11/2016	Bond Future		Buy	410	0.00
R214 On 03/11/2016	Bond Future		Sell	1,100	0.00
R214 On 03/11/2016	Bond Future		Buy	1,100	0.00
R214 On 03/11/2016	Bond Future		Sell	1,810	0.00
R214 On 03/11/2016	Bond Future		Buy	1,810	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,254</b>	<b>0.00</b>