



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 : 27/01/2016

TO DATE : 27/01/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Govi Total Return Index

GOVI On 04/02/2016	GOVI		Buy	2	0.00
GOVI On 04/02/2016	GOVI		Sell	2	0.00

#### I2025 Bond Future

2025 On 04/02/2016	Bond Future		Buy	6	0.00
2025 On 04/02/2016	Bond Future		Sell	6	0.00
2025 On 04/02/2016	Bond Future		Buy	6	0.00
2025 On 04/02/2016	Bond Future		Sell	6	0.00
2025 On 05/05/2016	Bond Future		Sell	6	0.00
2025 On 05/05/2016	Bond Future		Buy	6	0.00
2025 On 05/05/2016	Bond Future		Sell	6	0.00
2025 On 05/05/2016	Bond Future		Buy	6	0.00
2025 On 04/02/2016	Bond Future		Sell	10	0.00
2025 On 04/02/2016	Bond Future		Buy	10	0.00

2025 On 05/05/2016	Bond Future	Sell	10	0.00
2025 On 05/05/2016	Bond Future	Buy	10	0.00
2025 On 04/02/2016	Bond Future	Buy	11	0.00
2025 On 04/02/2016	Bond Future	Sell	11	0.00
2025 On 05/05/2016	Bond Future	Sell	11	0.00
2025 On 05/05/2016	Bond Future	Buy	11	0.00
2025 On 04/02/2016	Bond Future	Buy	12	0.00
2025 On 04/02/2016	Bond Future	Sell	12	0.00
2025 On 05/05/2016	Bond Future	Sell	12	0.00
2025 On 05/05/2016	Bond Future	Buy	12	0.00
2025 On 04/02/2016	Bond Future	Buy	18	0.00
2025 On 04/02/2016	Bond Future	Sell	18	0.00
2025 On 05/05/2016	Bond Future	Sell	18	0.00
2025 On 05/05/2016	Bond Future	Buy	18	0.00
2025 On 04/02/2016	Bond Future	Buy	21	0.00
2025 On 04/02/2016	Bond Future	Sell	21	0.00
2025 On 04/02/2016	Bond Future	Buy	21	0.00
2025 On 04/02/2016	Bond Future	Sell	21	0.00
2025 On 05/05/2016	Bond Future	Sell	21	0.00
2025 On 05/05/2016	Bond Future	Buy	21	0.00
2025 On 05/05/2016	Bond Future	Sell	21	0.00
2025 On 05/05/2016	Bond Future	Buy	21	0.00
2025 On 04/02/2016	Bond Future	Buy	22	0.00
2025 On 04/02/2016	Bond Future	Sell	22	0.00
2025 On 04/02/2016	Bond Future	Buy	22	0.00
2025 On 04/02/2016	Bond Future	Sell	22	0.00
2025 On 05/05/2016	Bond Future	Sell	22	0.00
2025 On 05/05/2016	Bond Future	Buy	22	0.00
2025 On 05/05/2016	Bond Future	Sell	22	0.00
2025 On 05/05/2016	Bond Future	Buy	22	0.00
2025 On 04/02/2016	Bond Future	Buy	27	0.00
2025 On 04/02/2016	Bond Future	Sell	27	0.00
2025 On 05/05/2016	Bond Future	Sell	27	0.00
2025 On 05/05/2016	Bond Future	Buy	27	0.00
2025 On 04/02/2016	Bond Future	Buy	35	0.00
2025 On 04/02/2016	Bond Future	Sell	35	0.00
2025 On 05/05/2016	Bond Future	Sell	35	0.00
2025 On 05/05/2016	Bond Future	Buy	35	0.00
2025 On 04/02/2016	Bond Future	Buy	51	0.00
2025 On 04/02/2016	Bond Future	Sell	51	0.00
2025 On 05/05/2016	Bond Future	Sell	51	0.00
2025 On 05/05/2016	Bond Future	Buy	51	0.00
2025 On 04/02/2016	Bond Future	Buy	68	0.00
2025 On 04/02/2016	Bond Future	Sell	68	0.00
2025 On 05/05/2016	Bond Future	Sell	68	0.00
2025 On 05/05/2016	Bond Future	Buy	68	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2025 On 04/02/2016	Bond Future		Buy	71	0.00
2025 On 04/02/2016	Bond Future		Sell	71	0.00
2025 On 05/05/2016	Bond Future		Sell	71	0.00
2025 On 05/05/2016	Bond Future		Buy	71	0.00
2025 On 04/02/2016	Bond Future		Sell	401	0.00
2025 On 04/02/2016	Bond Future		Buy	401	0.00
2025 On 05/05/2016	Bond Future		Sell	401	0.00
2025 On 05/05/2016	Bond Future		Buy	401	0.00

**I2033 Bond Future**

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		Buy	8	0.00
2033 On 05/05/2016	Bond Future		Sell	8	0.00

**I2038 Bond Future**

2038 On 04/02/2016	Bond Future		Buy	5	0.00
2038 On 04/02/2016	Bond Future		Sell	5	0.00
2038 On 05/05/2016	Bond Future		Sell	5	0.00
2038 On 05/05/2016	Bond Future		Buy	5	0.00
2038 On 04/02/2016	Bond Future		Buy	7	0.00
2038 On 04/02/2016	Bond Future		Sell	7	0.00
2038 On 05/05/2016	Bond Future		Sell	7	0.00
2038 On 05/05/2016	Bond Future		Buy	7	0.00
2038 On 04/02/2016	Bond Future		Buy	8	0.00
2038 On 04/02/2016	Bond Future		Sell	8	0.00
2038 On 05/05/2016	Bond Future		Sell	8	0.00
2038 On 05/05/2016	Bond Future		Buy	8	0.00
2038 On 04/02/2016	Bond Future		Buy	10	0.00
2038 On 04/02/2016	Bond Future		Sell	10	0.00
2038 On 05/05/2016	Bond Future		Sell	10	0.00
2038 On 05/05/2016	Bond Future		Buy	10	0.00
2038 On 04/02/2016	Bond Future		Buy	15	0.00
2038 On 04/02/2016	Bond Future		Sell	15	0.00
2038 On 05/05/2016	Bond Future		Sell	15	0.00
2038 On 05/05/2016	Bond Future		Buy	15	0.00
2038 On 04/02/2016	Bond Future		Buy	25	0.00
2038 On 04/02/2016	Bond Future		Sell	25	0.00
2038 On 05/05/2016	Bond Future		Sell	25	0.00

2038 On 05/05/2016	Bond Future	Buy	25	0.00
2038 On 04/02/2016	Bond Future	Buy	29	0.00
2038 On 04/02/2016	Bond Future	Sell	29	0.00
2038 On 04/02/2016	Bond Future	Buy	29	0.00
2038 On 04/02/2016	Bond Future	Sell	29	0.00
2038 On 05/05/2016	Bond Future	Sell	29	0.00
2038 On 05/05/2016	Bond Future	Buy	29	0.00
2038 On 05/05/2016	Bond Future	Sell	29	0.00
2038 On 05/05/2016	Bond Future	Buy	29	0.00
2038 On 04/02/2016	Bond Future	Buy	40	0.00
2038 On 04/02/2016	Bond Future	Sell	40	0.00
2038 On 05/05/2016	Bond Future	Sell	40	0.00
2038 On 05/05/2016	Bond Future	Buy	40	0.00
2038 On 04/02/2016	Bond Future	Buy	45	0.00
2038 On 04/02/2016	Bond Future	Sell	45	0.00
2038 On 05/05/2016	Bond Future	Sell	45	0.00
2038 On 05/05/2016	Bond Future	Buy	45	0.00
2038 On 04/02/2016	Bond Future	Buy	50	0.00
2038 On 04/02/2016	Bond Future	Sell	50	0.00
2038 On 04/02/2016	Bond Future	Buy	50	0.00
2038 On 04/02/2016	Bond Future	Sell	50	0.00
2038 On 05/05/2016	Bond Future	Sell	50	0.00
2038 On 05/05/2016	Bond Future	Buy	50	0.00
2038 On 05/05/2016	Bond Future	Sell	50	0.00
2038 On 05/05/2016	Bond Future	Buy	50	0.00
2038 On 04/02/2016	Bond Future	Buy	55	0.00
2038 On 04/02/2016	Bond Future	Sell	55	0.00
2038 On 05/05/2016	Bond Future	Sell	55	0.00
2038 On 05/05/2016	Bond Future	Buy	55	0.00
2038 On 04/02/2016	Bond Future	Buy	418	0.00
2038 On 04/02/2016	Bond Future	Sell	418	0.00
2038 On 05/05/2016	Bond Future	Sell	418	0.00
2038 On 05/05/2016	Bond Future	Buy	418	0.00
2038 On 04/02/2016	Bond Future	Sell	786	0.00
2038 On 04/02/2016	Bond Future	Buy	786	0.00
2038 On 05/05/2016	Bond Future	Sell	786	0.00
2038 On 05/05/2016	Bond Future	Buy	786	0.00

**R186 Bond Future**

R186 On 05/05/2016	Bond Future	Sell	100	0.00
R186 On 05/05/2016	Bond Future	Buy	100	0.00
R186 On 05/05/2016	Bond Future	Buy	100	0.00
R186 On 05/05/2016	Bond Future	Sell	100	0.00

**R197 Bond Future**

R197 On 04/02/2016	Bond Future	Buy	1	0.00
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R197 On 05/05/2016	Bond Future	Buy	5	0.00
R197 On 04/02/2016	Bond Future	Buy	6	0.00
R197 On 04/02/2016	Bond Future	Sell	6	0.00
R197 On 05/05/2016	Bond Future	Sell	6	0.00
R197 On 05/05/2016	Bond Future	Buy	6	0.00
R197 On 04/02/2016	Bond Future	Buy	8	0.00
R197 On 04/02/2016	Bond Future	Sell	8	0.00
R197 On 05/05/2016	Bond Future	Sell	8	0.00
R197 On 05/05/2016	Bond Future	Buy	8	0.00
R197 On 04/02/2016	Bond Future	Buy	20	0.00
R197 On 04/02/2016	Bond Future	Sell	20	0.00
R197 On 05/05/2016	Bond Future	Sell	20	0.00
R197 On 05/05/2016	Bond Future	Buy	20	0.00
R197 On 05/05/2016	Bond Future	Sell	20	0.00
R197 On 05/05/2016	Bond Future	Buy	20	0.00
R197 On 04/02/2016	Bond Future	Sell	57	0.00
R197 On 04/02/2016	Bond Future	Buy	57	0.00
R197 On 05/05/2016	Bond Future	Sell	57	0.00
R197 On 05/05/2016	Bond Future	Buy	57	0.00

**R202 Bond Future**

R202 On 05/05/2016	Bond Future	Sell	15	0.00
R202 On 05/05/2016	Bond Future	Buy	15	0.00
R202 On 05/05/2016	Bond Future	Sell	19	0.00
R202 On 05/05/2016	Bond Future	Buy	19	0.00
R202 On 05/05/2016	Bond Future	Sell	34	0.00
R202 On 05/05/2016	Bond Future	Buy	34	0.00

**R2023 Bond Future**

R023 On 04/02/2016	Bond Future	Buy	130	0.00
R023 On 04/02/2016	Bond Future	Sell	130	0.00
R023 On 05/05/2016	Bond Future	Sell	130	0.00
R023 On 05/05/2016	Bond Future	Buy	130	0.00
R023 On 04/02/2016	Bond Future	Buy	200	0.00
R023 On 04/02/2016	Bond Future	Sell	200	0.00
R023 On 05/05/2016	Bond Future	Sell	200	0.00
R023 On 05/05/2016	Bond Future	Buy	200	0.00
R023 On 04/02/2016	Bond Future	Buy	260	0.00
R023 On 04/02/2016	Bond Future	Sell	260	0.00
R023 On 05/05/2016	Bond Future	Sell	260	0.00
R023 On 05/05/2016	Bond Future	Buy	260	0.00
R023 On 04/02/2016	Bond Future	Sell	590	0.00
R023 On 04/02/2016	Bond Future	Buy	590	0.00
R023 On 05/05/2016	Bond Future	Sell	590	0.00
R023 On 05/05/2016	Bond Future	Buy	590	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R2044 Bond Future</b>					
2044 On 04/02/2016	Bond Future		Buy	119	0.00
2044 On 04/02/2016	Bond Future		Sell	119	0.00
2044 On 04/02/2016	Bond Future		Buy	119	0.00
2044 On 04/02/2016	Bond Future		Sell	119	0.00
2044 On 05/05/2016	Bond Future		Buy	119	0.00
2044 On 05/05/2016	Bond Future		Sell	119	0.00
2044 On 05/05/2016	Bond Future		Sell	119	0.00
2044 On 05/05/2016	Bond Future		Buy	119	0.00
<b>R2048 Bond Future</b>					
R248 On 04/02/2016	Bond Future		Buy	32	0.00
R248 On 04/02/2016	Bond Future		Sell	32	0.00
R248 On 05/05/2016	Bond Future		Sell	32	0.00
R248 On 05/05/2016	Bond Future		Buy	32	0.00
R248 On 04/02/2016	Bond Future		Buy	126	0.00
R248 On 04/02/2016	Bond Future		Sell	126	0.00
R248 On 05/05/2016	Bond Future		Sell	126	0.00
R248 On 05/05/2016	Bond Future		Buy	126	0.00
R248 On 04/02/2016	Bond Future		Buy	158	0.00
R248 On 04/02/2016	Bond Future		Sell	158	0.00
R248 On 05/05/2016	Bond Future		Buy	158	0.00
R248 On 05/05/2016	Bond Future		Sell	158	0.00
<b>R209 Bond Future</b>					
R209 On 04/02/2016	Bond Future		Buy	162	0.00
R209 On 04/02/2016	Bond Future		Sell	162	0.00
R209 On 04/02/2016	Bond Future		Buy	162	0.00
R209 On 04/02/2016	Bond Future		Sell	162	0.00
R209 On 05/05/2016	Bond Future		Sell	162	0.00
R209 On 05/05/2016	Bond Future		Buy	162	0.00
R209 On 05/05/2016	Bond Future		Sell	162	0.00
R209 On 05/05/2016	Bond Future		Buy	162	0.00
<b>R210 Bond Future</b>					
R210 On 04/02/2016	Bond Future		Buy	1	0.00
R210 On 04/02/2016	Bond Future		Sell	1	0.00
R210 On 04/02/2016	Bond Future		Buy	1	0.00
R210 On 04/02/2016	Bond Future		Sell	1	0.00
R210 On 04/02/2016	Bond Future		Buy	1	0.00

R210 On 04/02/2016	Bond Future	Sell	1	0.00
R210 On 05/05/2016	Bond Future	Sell	1	0.00
R210 On 05/05/2016	Bond Future	Buy	1	0.00
R210 On 05/05/2016	Bond Future	Sell	1	0.00
R210 On 05/05/2016	Bond Future	Buy	1	0.00
R210 On 05/05/2016	Bond Future	Sell	1	0.00
R210 On 05/05/2016	Bond Future	Buy	1	0.00
R210 On 04/02/2016	Bond Future	Sell	2	0.00
R210 On 04/02/2016	Bond Future	Buy	2	0.00
R210 On 04/02/2016	Bond Future	Sell	2	0.00
R210 On 04/02/2016	Bond Future	Sell	2	0.00
R210 On 04/02/2016	Bond Future	Buy	2	0.00
R210 On 04/02/2016	Bond Future	Sell	2	0.00
R210 On 04/02/2016	Bond Future	Buy	2	0.00
R210 On 04/02/2016	Bond Future	Buy	2	0.00
R210 On 04/02/2016	Bond Future	Sell	2	0.00
R210 On 04/02/2016	Bond Future	Buy	2	0.00
R210 On 04/02/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 05/05/2016	Bond Future	Sell	2	0.00
R210 On 05/05/2016	Bond Future	Buy	2	0.00
R210 On 04/02/2016	Bond Future	Buy	3	0.00
R210 On 04/02/2016	Bond Future	Sell	3	0.00
R210 On 04/02/2016	Bond Future	Buy	3	0.00
R210 On 04/02/2016	Bond Future	Sell	3	0.00
R210 On 05/05/2016	Bond Future	Sell	3	0.00
R210 On 05/05/2016	Bond Future	Buy	3	0.00
R210 On 05/05/2016	Bond Future	Sell	3	0.00
R210 On 05/05/2016	Bond Future	Buy	3	0.00
R210 On 04/02/2016	Bond Future	Buy	6	0.00
R210 On 04/02/2016	Bond Future	Sell	6	0.00
R210 On 05/05/2016	Bond Future	Sell	6	0.00
R210 On 05/05/2016	Bond Future	Buy	6	0.00
R210 On 04/02/2016	Bond Future	Buy	9	0.00
R210 On 04/02/2016	Bond Future	Sell	9	0.00
R210 On 05/05/2016	Bond Future	Sell	9	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R210 On 05/05/2016	Bond Future		Buy	9	0.00
R210 On 04/02/2016	Bond Future		Buy	12	0.00
R210 On 04/02/2016	Bond Future		Sell	12	0.00
R210 On 05/05/2016	Bond Future		Sell	12	0.00
R210 On 05/05/2016	Bond Future		Buy	12	0.00
R210 On 04/02/2016	Bond Future		Sell	48	0.00
R210 On 04/02/2016	Bond Future		Buy	48	0.00
R210 On 05/05/2016	Bond Future		Sell	48	0.00
R210 On 05/05/2016	Bond Future		Buy	48	0.00
<b>R211 Bond Future</b>					
R211 On 04/02/2016	Bond Future		Buy	720	0.00
R211 On 04/02/2016	Bond Future		Sell	720	0.00
R211 On 04/02/2016	Bond Future		Buy	720	0.00
R211 On 04/02/2016	Bond Future		Sell	720	0.00
<b>R213 Bond Future</b>					
R213 On 04/02/2016	Bond Future		Sell	60	0.00
R213 On 04/02/2016	Bond Future		Buy	60	0.00
R213 On 04/02/2016	Bond Future		Sell	60	0.00
R213 On 04/02/2016	Bond Future		Buy	60	0.00
R213 On 05/05/2016	Bond Future		Sell	60	0.00
R213 On 05/05/2016	Bond Future		Buy	60	0.00
R213 On 05/05/2016	Bond Future		Sell	60	0.00
R213 On 05/05/2016	Bond Future		Buy	60	0.00
<b>R214 Bond Future</b>					
R214 On 04/02/2016	Bond Future		Buy	95	0.00
R214 On 04/02/2016	Bond Future		Sell	95	0.00
R214 On 05/05/2016	Bond Future		Sell	95	0.00
R214 On 05/05/2016	Bond Future		Buy	95	0.00
R214 On 04/02/2016	Bond Future		Buy	105	0.00
R214 On 04/02/2016	Bond Future		Sell	105	0.00
R214 On 05/05/2016	Bond Future		Sell	105	0.00
R214 On 05/05/2016	Bond Future		Buy	105	0.00
R214 On 04/02/2016	Bond Future		Buy	251	0.00
R214 On 04/02/2016	Bond Future		Sell	251	0.00
R214 On 05/05/2016	Bond Future		Sell	251	0.00
R214 On 05/05/2016	Bond Future		Buy	251	0.00
R214 On 04/02/2016	Bond Future		Buy	337	0.00
R214 On 04/02/2016	Bond Future		Sell	337	0.00

R214 On 05/05/2016	Bond Future	Sell	337	0.00
R214 On 05/05/2016	Bond Future	Buy	337	0.00
R214 On 04/02/2016	Bond Future	Buy	788	0.00
R214 On 04/02/2016	Bond Future	Sell	788	0.00
R214 On 05/05/2016	Bond Future	Buy	788	0.00
R214 On 05/05/2016	Bond Future	Sell	788	0.00

**Grand Total for Daily Detailed Turnover:**

**14,422**

**0.00**