



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 : 22/03/2016

TO DATE : 22/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
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		Buy	1	0.00
R2035 Bond Future					
R035 On 05/05/2016	Bond Future		Buy	500	0.00
R035 On 05/05/2016	Bond Future		Sell	500	0.00
R035 On 05/05/2016	Bond Future		Sell	500	0.00
R035 On 05/05/2016	Bond Future		Buy	500	0.00
R2037 Bond Future					
2037 On 05/05/2016	Bond Future	9.67	Call Buy	500	0.00
2037 On 05/05/2016	Bond Future	9.67	Call Sell	500	0.00

R207 Bond Future

R207 On 05/05/2016	Bond Future	Sell	1,000	0.00
R207 On 05/05/2016	Bond Future	Buy	1,000	0.00

R208 Bond Futures

R208 On 05/05/2016	Bond Future	Sell	322	0.00
R208 On 05/05/2016	Bond Future	Buy	322	0.00
R208 On 05/05/2016	Bond Future	Sell	1,205	0.00
R208 On 05/05/2016	Bond Future	Buy	1,205	0.00
R208 On 05/05/2016	Bond Future	Buy	1,527	0.00
R208 On 05/05/2016	Bond Future	Sell	1,527	0.00

Grand Total for Daily Detailed Turnover: 5,556 0.00