



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 : 07/04/2016

TO DATE : 07/04/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

New Inflation Linked Index

IGOV On 04/08/2016	Index Future		Sell	1	0.00
IGOV On 04/08/2016	Index Future		Buy	1	0.00
IGOV On 04/08/2016	Index Future		Sell	4	0.00
IGOV On 04/08/2016	Index Future		Buy	4	0.00
IGOV On 04/08/2016	Index Future		Sell	4	0.00
IGOV On 04/08/2016	Index Future		Buy	4	0.00
IGOV On 04/08/2016	Index Future		Sell	5	0.00
IGOV On 04/08/2016	Index Future		Buy	5	0.00
IGOV On 04/08/2016	Index Future		Sell	14	0.00
IGOV On 04/08/2016	Index Future		Buy	14	0.00
IGOV On 04/08/2016	Index Future		Buy	18	0.00
IGOV On 04/08/2016	Index Future		Sell	18	0.00
IGOV On 04/08/2016	Index Future		Sell	20	0.00
IGOV On 04/08/2016	Index Future		Buy	20	0.00

R2023 Bond Future

R023 On 05/05/2016	Bond Future	Buy	2	0.00
R023 On 05/05/2016	Bond Future	Sell	2	0.00
R023 On 05/05/2016	Bond Future	Buy	11	0.00
R023 On 05/05/2016	Bond Future	Sell	11	0.00
R023 On 05/05/2016	Bond Future	Buy	20	0.00
R023 On 05/05/2016	Bond Future	Sell	20	0.00
R023 On 05/05/2016	Bond Future	Buy	21	0.00
R023 On 05/05/2016	Bond Future	Sell	21	0.00
R023 On 05/05/2016	Bond Future	Buy	39	0.00
R023 On 05/05/2016	Bond Future	Sell	39	0.00
R023 On 05/05/2016	Bond Future	Buy	57	0.00
R023 On 05/05/2016	Bond Future	Sell	57	0.00
R023 On 05/05/2016	Bond Future	Buy	69	0.00
R023 On 05/05/2016	Bond Future	Sell	69	0.00
R023 On 05/05/2016	Bond Future	Buy	74	0.00
R023 On 05/05/2016	Bond Future	Sell	74	0.00
R023 On 05/05/2016	Bond Future	Buy	76	0.00
R023 On 05/05/2016	Bond Future	Sell	76	0.00
R023 On 05/05/2016	Bond Future	Buy	92	0.00
R023 On 05/05/2016	Bond Future	Sell	92	0.00
R023 On 05/05/2016	Bond Future	Buy	271	0.00
R023 On 05/05/2016	Bond Future	Sell	271	0.00
R023 On 05/05/2016	Bond Future	Buy	478	0.00
R023 On 05/05/2016	Bond Future	Sell	478	0.00
R023 On 05/05/2016	Bond Future	Buy	1,210	0.00
R023 On 05/05/2016	Bond Future	Sell	1,210	0.00

R2040 Bond Future

2040 On 05/05/2016	Bond Future	Buy	450	0.00
2040 On 05/05/2016	Bond Future	Sell	450	0.00
2040 On 05/05/2016	Bond Future	Sell	450	0.00
2040 On 05/05/2016	Bond Future	Buy	450	0.00

R209 Bond Future

R209 On 05/05/2016	Bond Future	Sell	1	0.00
R209 On 05/05/2016	Bond Future	Buy	1	0.00
R209 On 05/05/2016	Bond Future	Sell	2	0.00
R209 On 05/05/2016	Bond Future	Buy	2	0.00
R209 On 05/05/2016	Bond Future	Sell	3	0.00
R209 On 05/05/2016	Bond Future	Buy	3	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Sell	7	0.00
R209 On 05/05/2016	Bond Future	Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 05/05/2016	Bond Future		Sell	11	0.00
R209 On 05/05/2016	Bond Future		Buy	11	0.00
R209 On 05/05/2016	Bond Future		Sell	14	0.00
R209 On 05/05/2016	Bond Future		Buy	14	0.00
R209 On 05/05/2016	Bond Future		Buy	26	0.00
R209 On 05/05/2016	Bond Future		Sell	26	0.00
R209 On 05/05/2016	Bond Future		Sell	67	0.00
R209 On 05/05/2016	Bond Future		Buy	67	0.00
R209 On 05/05/2016	Bond Future		Buy	67	0.00
R209 On 05/05/2016	Bond Future		Sell	67	0.00
R209 On 05/05/2016	Bond Future		Sell	893	0.00
R209 On 05/05/2016	Bond Future		Buy	893	0.00
R209 On 05/05/2016	Bond Future		Sell	893	0.00
R209 On 05/05/2016	Bond Future		Buy	893	0.00
Grand Total for Daily Detailed Turnover:				5,375	0.00