



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 : 17/05/2016

TO DATE : 17/05/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index

ALBI On 04/08/2016	Index Future		Sell	10	0.00
ALBI On 04/08/2016	Index Future		Buy	10	0.00

#### R186 Bond Future

R186 On 04/08/2016	Bond Future		Sell	11	0.00
R186 On 04/08/2016	Bond Future		Buy	11	0.00
R186 On 04/08/2016	Bond Future		Sell	15	0.00
R186 On 04/08/2016	Bond Future		Buy	15	0.00
R186 On 04/08/2016	Bond Future		Sell	15	0.00
R186 On 04/08/2016	Bond Future		Buy	15	0.00
R186 On 04/08/2016	Bond Future		Sell	19	0.00
R186 On 04/08/2016	Bond Future		Buy	19	0.00
R186 On 04/08/2016	Bond Future		Sell	22	0.00
R186 On 04/08/2016	Bond Future		Buy	22	0.00

R186 On 04/08/2016	Bond Future	Sell	22	0.00
R186 On 04/08/2016	Bond Future	Buy	22	0.00
R186 On 04/08/2016	Bond Future	Sell	26	0.00
R186 On 04/08/2016	Bond Future	Buy	26	0.00
R186 On 04/08/2016	Bond Future	Sell	35	0.00
R186 On 04/08/2016	Bond Future	Buy	35	0.00
R186 On 04/08/2016	Bond Future	Buy	35	0.00
R186 On 04/08/2016	Bond Future	Sell	35	0.00
R186 On 04/08/2016	Bond Future	Sell	51	0.00
R186 On 04/08/2016	Bond Future	Buy	51	0.00
R186 On 04/08/2016	Bond Future	Sell	62	0.00
R186 On 04/08/2016	Bond Future	Buy	62	0.00
R186 On 04/08/2016	Bond Future	Sell	63	0.00
R186 On 04/08/2016	Bond Future	Buy	63	0.00
R186 On 04/08/2016	Bond Future	Sell	65	0.00
R186 On 04/08/2016	Bond Future	Buy	65	0.00
R186 On 04/08/2016	Bond Future	Sell	67	0.00
R186 On 04/08/2016	Bond Future	Buy	67	0.00
R186 On 04/08/2016	Bond Future	Sell	70	0.00
R186 On 04/08/2016	Bond Future	Buy	70	0.00
R186 On 04/08/2016	Bond Future	Sell	77	0.00
R186 On 04/08/2016	Bond Future	Buy	77	0.00
R186 On 04/08/2016	Bond Future	Sell	78	0.00
R186 On 04/08/2016	Bond Future	Buy	78	0.00
R186 On 04/08/2016	Bond Future	Sell	79	0.00
R186 On 04/08/2016	Bond Future	Buy	79	0.00
R186 On 04/08/2016	Bond Future	Sell	93	0.00
R186 On 04/08/2016	Bond Future	Buy	93	0.00
R186 On 04/08/2016	Bond Future	Sell	102	0.00
R186 On 04/08/2016	Bond Future	Buy	102	0.00
R186 On 04/08/2016	Bond Future	Sell	111	0.00
R186 On 04/08/2016	Bond Future	Buy	111	0.00
R186 On 04/08/2016	Bond Future	Sell	129	0.00
R186 On 04/08/2016	Bond Future	Buy	129	0.00
R186 On 04/08/2016	Bond Future	Sell	134	0.00
R186 On 04/08/2016	Bond Future	Buy	134	0.00
R186 On 04/08/2016	Bond Future	Sell	141	0.00
R186 On 04/08/2016	Bond Future	Buy	141	0.00
R186 On 04/08/2016	Bond Future	Sell	149	0.00
R186 On 04/08/2016	Bond Future	Buy	149	0.00
R186 On 04/08/2016	Bond Future	Sell	169	0.00
R186 On 04/08/2016	Bond Future	Buy	169	0.00
R186 On 04/08/2016	Bond Future	Sell	179	0.00
R186 On 04/08/2016	Bond Future	Buy	179	0.00
R186 On 04/08/2016	Bond Future	Sell	244	0.00
R186 On 04/08/2016	Bond Future	Buy	244	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Sell	255	0.00
R186 On 04/08/2016	Bond Future		Buy	255	0.00
R186 On 04/08/2016	Bond Future		Sell	256	0.00
R186 On 04/08/2016	Bond Future		Buy	256	0.00
R186 On 04/08/2016	Bond Future		Sell	274	0.00
R186 On 04/08/2016	Bond Future		Buy	274	0.00
R186 On 04/08/2016	Bond Future		Sell	346	0.00
R186 On 04/08/2016	Bond Future		Buy	346	0.00
R186 On 04/08/2016	Bond Future		Sell	500	0.00
R186 On 04/08/2016	Bond Future		Buy	500	0.00
R186 On 04/08/2016	Bond Future		Sell	592	0.00
R186 On 04/08/2016	Bond Future		Buy	592	0.00
R186 On 04/08/2016	Bond Future		Sell	1,000	0.00
R186 On 04/08/2016	Bond Future		Buy	1,000	0.00
R186 On 04/08/2016	Bond Future		Sell	1,000	0.00
R186 On 04/08/2016	Bond Future		Buy	1,000	0.00
R186 On 04/08/2016	Bond Future		Sell	1,508	0.00
R186 On 04/08/2016	Bond Future		Buy	1,508	0.00
R186 On 04/08/2016	Bond Future		Sell	2,500	0.00
R186 On 04/08/2016	Bond Future		Buy	2,500	0.00
R186 On 04/08/2016	Bond Future		Sell	5,380	0.00
R186 On 04/08/2016	Bond Future		Buy	5,380	0.00
<b>R202 Bond Future</b>					
R202 On 04/08/2016	Bond Future		Buy	4	0.00
R202 On 04/08/2016	Bond Future		Sell	4	0.00
R202 On 04/08/2016	Bond Future		Sell	4	0.00
R202 On 04/08/2016	Bond Future		Buy	4	0.00
<b>R208 Bond Futures</b>					
R208 On 04/08/2016	Bond Future		Buy	200	0.00
R208 On 04/08/2016	Bond Future		Sell	200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,092</b>	<b>0.00</b>