



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 : 04/08/2016

TO DATE : 04/08/2016

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

GOVI On 04/08/2016	GOVI		Buy	3	0.00
GOVI On 04/08/2016	GOVI		Sell	3	0.00
GOVI On 03/11/2016	GOVI		Sell	3	0.00
GOVI On 03/11/2016	GOVI		Buy	3	0.00

#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	1	0.00
R186 On 03/11/2016	Bond Future		Buy	1	0.00
R186 On 03/11/2016	Bond Future		Sell	4	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00
R186 On 03/11/2016	Bond Future		Sell	4	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00
R186 On 03/11/2016	Bond Future		Buy	5	0.00
R186 On 03/11/2016	Bond Future		Sell	5	0.00

R186 On 04/08/2016	Bond Future	Sell	130	0.00
R186 On 04/08/2016	Bond Future	Buy	130	0.00
R186 On 04/08/2016	Bond Future	Sell	130	0.00
R186 On 04/08/2016	Bond Future	Buy	130	0.00

**R203 Bond Future**

R203 On 03/11/2016	Bond Future	Sell	9	0.00
R203 On 03/11/2016	Bond Future	Buy	9	0.00
R203 On 03/11/2016	Bond Future	Sell	10	0.00
R203 On 03/11/2016	Bond Future	Buy	10	0.00
R203 On 03/11/2016	Bond Future	Buy	25	0.00
R203 On 03/11/2016	Bond Future	Sell	25	0.00
R203 On 03/11/2016	Bond Future	Sell	33	0.00
R203 On 03/11/2016	Bond Future	Buy	33	0.00
R203 On 03/11/2016	Bond Future	Sell	49	0.00
R203 On 03/11/2016	Bond Future	Buy	49	0.00
R203 On 03/11/2016	Bond Future	Buy	59	0.00
R203 On 03/11/2016	Bond Future	Sell	59	0.00
R203 On 03/11/2016	Bond Future	Sell	195	0.00
R203 On 03/11/2016	Bond Future	Buy	195	0.00
R203 On 03/11/2016	Bond Future	Buy	212	0.00
R203 On 03/11/2016	Bond Future	Sell	212	0.00
R203 On 03/11/2016	Bond Future	Sell	296	0.00
R203 On 03/11/2016	Bond Future	Buy	296	0.00
R203 On 03/11/2016	Bond Future	Buy	296	0.00
R203 On 03/11/2016	Bond Future	Sell	296	0.00

**R2030 Bond Future**

2030 On 03/11/2016	Bond Future	Buy	40	0.00
2030 On 03/11/2016	Bond Future	Sell	40	0.00
2030 On 03/11/2016	Bond Future	Sell	40	0.00
2030 On 03/11/2016	Bond Future	Buy	40	0.00
2030 On 03/11/2016	Bond Future	Buy	75	0.00
2030 On 03/11/2016	Bond Future	Sell	75	0.00
2030 On 03/11/2016	Bond Future	Sell	75	0.00
2030 On 03/11/2016	Bond Future	Buy	75	0.00
2030 On 03/11/2016	Bond Future	Sell	667	0.00
2030 On 03/11/2016	Bond Future	Buy	667	0.00
2030 On 03/11/2016	Bond Future	Buy	667	0.00
2030 On 03/11/2016	Bond Future	Sell	667	0.00
2030 On 03/11/2016	Bond Future	Buy	782	0.00
2030 On 03/11/2016	Bond Future	Sell	782	0.00
2030 On 03/11/2016	Bond Future	Buy	782	0.00
2030 On 03/11/2016	Bond Future	Sell	782	0.00

**R204 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 03/11/2016	Bond Future		Sell	12	0.00
R204 On 03/11/2016	Bond Future		Buy	12	0.00
R204 On 03/11/2016	Bond Future		Sell	28	0.00
R204 On 03/11/2016	Bond Future		Buy	28	0.00
R204 On 03/11/2016	Bond Future		Sell	53	0.00
R204 On 03/11/2016	Bond Future		Buy	53	0.00
R204 On 03/11/2016	Bond Future		Sell	93	0.00
R204 On 03/11/2016	Bond Future		Buy	93	0.00
R204 On 03/11/2016	Bond Future		Sell	93	0.00
R204 On 03/11/2016	Bond Future		Buy	93	0.00
R204 On 03/11/2016	Bond Future		Buy	93	0.00
R204 On 03/11/2016	Bond Future		Sell	93	0.00
<b>R207 Bond Future</b>					
R207 On 03/11/2016	Bond Future		Buy	8	0.00
R207 On 03/11/2016	Bond Future		Sell	8	0.00
R207 On 03/11/2016	Bond Future		Buy	13	0.00
R207 On 03/11/2016	Bond Future		Sell	13	0.00
R207 On 03/11/2016	Bond Future		Buy	19	0.00
R207 On 03/11/2016	Bond Future		Sell	19	0.00
R207 On 03/11/2016	Bond Future		Buy	29	0.00
R207 On 03/11/2016	Bond Future		Sell	29	0.00
R207 On 03/11/2016	Bond Future		Buy	30	0.00
R207 On 03/11/2016	Bond Future		Sell	30	0.00
R207 On 03/11/2016	Bond Future		Buy	40	0.00
R207 On 03/11/2016	Bond Future		Sell	40	0.00
R207 On 03/11/2016	Bond Future		Buy	50	0.00
R207 On 03/11/2016	Bond Future		Sell	50	0.00
R207 On 03/11/2016	Bond Future		Buy	54	0.00
R207 On 03/11/2016	Bond Future		Sell	54	0.00
R207 On 03/11/2016	Bond Future		Buy	60	0.00
R207 On 03/11/2016	Bond Future		Sell	60	0.00
R207 On 03/11/2016	Bond Future		Buy	64	0.00
R207 On 03/11/2016	Bond Future		Sell	64	0.00
R207 On 03/11/2016	Bond Future		Buy	89	0.00
R207 On 03/11/2016	Bond Future		Sell	89	0.00
R207 On 03/11/2016	Bond Future		Buy	100	0.00
R207 On 03/11/2016	Bond Future		Sell	100	0.00
R207 On 03/11/2016	Bond Future		Buy	113	0.00
R207 On 03/11/2016	Bond Future		Sell	113	0.00
R207 On 03/11/2016	Bond Future		Buy	122	0.00
R207 On 03/11/2016	Bond Future		Sell	122	0.00

R207 On 03/11/2016	Bond Future	Buy	146	0.00
R207 On 03/11/2016	Bond Future	Sell	146	0.00
R207 On 03/11/2016	Bond Future	Buy	186	0.00
R207 On 03/11/2016	Bond Future	Sell	186	0.00
R207 On 03/11/2016	Bond Future	Buy	227	0.00
R207 On 03/11/2016	Bond Future	Sell	227	0.00
R207 On 03/11/2016	Bond Future	Buy	327	0.00
R207 On 03/11/2016	Bond Future	Sell	327	0.00
R207 On 03/11/2016	Bond Future	Buy	417	0.00
R207 On 03/11/2016	Bond Future	Sell	417	0.00
R207 On 03/11/2016	Bond Future	Buy	509	0.00
R207 On 03/11/2016	Bond Future	Sell	509	0.00
R207 On 03/11/2016	Bond Future	Buy	663	0.00
R207 On 03/11/2016	Bond Future	Sell	663	0.00
R207 On 03/11/2016	Bond Future	Buy	1,490	0.00
R207 On 03/11/2016	Bond Future	Sell	1,490	0.00
R207 On 03/11/2016	Bond Future	Sell	3,180	0.00
R207 On 03/11/2016	Bond Future	Buy	3,180	0.00

**R208 Bond Futures**

R208 On 03/11/2016	Bond Future	Buy	42	0.00
R208 On 03/11/2016	Bond Future	Sell	42	0.00
R208 On 03/11/2016	Bond Future	Buy	68	0.00
R208 On 03/11/2016	Bond Future	Sell	68	0.00
R208 On 03/11/2016	Bond Future	Buy	92	0.00
R208 On 03/11/2016	Bond Future	Sell	92	0.00
R208 On 03/11/2016	Bond Future	Buy	100	0.00
R208 On 03/11/2016	Bond Future	Sell	100	0.00
R208 On 03/11/2016	Bond Future	Buy	120	0.00
R208 On 03/11/2016	Bond Future	Sell	120	0.00
R208 On 03/11/2016	Bond Future	Buy	129	0.00
R208 On 03/11/2016	Bond Future	Sell	129	0.00
R208 On 03/11/2016	Bond Future	Buy	185	0.00
R208 On 03/11/2016	Bond Future	Sell	185	0.00
R208 On 03/11/2016	Bond Future	Buy	330	0.00
R208 On 03/11/2016	Bond Future	Sell	330	0.00
R208 On 03/11/2016	Bond Future	Buy	535	0.00
R208 On 03/11/2016	Bond Future	Sell	535	0.00
R208 On 03/11/2016	Bond Future	Buy	1,114	0.00
R208 On 03/11/2016	Bond Future	Sell	1,114	0.00
R208 On 03/11/2016	Bond Future	Buy	1,135	0.00
R208 On 03/11/2016	Bond Future	Sell	1,135	0.00
R208 On 03/11/2016	Bond Future	Sell	3,750	0.00
R208 On 03/11/2016	Bond Future	Buy	3,750	0.00

**R209 Bond Future**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R209 On 04/08/2016	Bond Future		Sell	17	0.00
R209 On 04/08/2016	Bond Future		Buy	17	0.00
R209 On 03/11/2016	Bond Future		Buy	17	0.00
R209 On 03/11/2016	Bond Future		Sell	17	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2016	Bond Future		Buy	46	0.00
R214 On 03/11/2016	Bond Future		Sell	46	0.00
R214 On 03/11/2016	Bond Future		Sell	46	0.00
R214 On 03/11/2016	Bond Future		Buy	46	0.00
R214 On 03/11/2016	Bond Future		Buy	89	0.00
R214 On 03/11/2016	Bond Future		Sell	89	0.00
R214 On 03/11/2016	Bond Future		Sell	89	0.00
R214 On 03/11/2016	Bond Future		Buy	89	0.00
R214 On 03/11/2016	Bond Future		Buy	135	0.00
R214 On 03/11/2016	Bond Future		Sell	135	0.00
R214 On 03/11/2016	Bond Future		Buy	135	0.00
R214 On 03/11/2016	Bond Future		Sell	135	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>21,074</b>	<b>0.00</b>