



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 : 05/05/2016

TO DATE : 05/05/2016

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

ALBI On 05/05/2016	Index Future		Buy	1	0.00
ALBI On 05/05/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Sell	1	0.00
ALBI On 04/08/2016	Index Future		Buy	1	0.00
ALBI On 05/05/2016	Index Future		Buy	2	0.00
ALBI On 05/05/2016	Index Future		Sell	2	0.00
ALBI On 04/08/2016	Index Future		Sell	2	0.00
ALBI On 04/08/2016	Index Future		Buy	2	0.00
ALBI On 05/05/2016	Index Future		Buy	3	0.00
ALBI On 05/05/2016	Index Future		Sell	3	0.00
ALBI On 04/08/2016	Index Future		Sell	3	0.00
ALBI On 04/08/2016	Index Future		Buy	3	0.00

I2038 Bond Future

2038 On 04/08/2016	Bond Future	Buy	10,000	0.00
2038 On 04/08/2016	Bond Future	Sell	10,000	0.00
2038 On 04/08/2016	Bond Future	Buy	10,000	0.00
2038 On 04/08/2016	Bond Future	Sell	10,000	0.00
2038 On 04/08/2016	Bond Future	Sell	10,000	0.00
2038 On 04/08/2016	Bond Future	Buy	10,000	0.00

I2046 Bond Future

2046 On 04/08/2016	Bond Future	Buy	10,000	0.00
2046 On 04/08/2016	Bond Future	Sell	10,000	0.00
2046 On 04/08/2016	Bond Future	Buy	10,000	0.00
2046 On 04/08/2016	Bond Future	Sell	10,000	0.00
2046 On 04/08/2016	Bond Future	Buy	10,000	0.00
2046 On 04/08/2016	Bond Future	Sell	10,000	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future	Buy	13,000	0.00
2050 On 04/08/2016	Bond Future	Sell	13,000	0.00
2050 On 04/08/2016	Bond Future	Buy	13,000	0.00
2050 On 04/08/2016	Bond Future	Sell	13,000	0.00
2050 On 04/08/2016	Bond Future	Sell	13,000	0.00
2050 On 04/08/2016	Bond Future	Buy	13,000	0.00

New Inflation Linked Index

IGOV On 04/08/2016	Index Future	Buy	1	0.00
IGOV On 04/08/2016	Index Future	Sell	1	0.00
IGOV On 04/08/2016	Index Future	Buy	2	0.00
IGOV On 04/08/2016	Index Future	Sell	2	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	4	0.00
IGOV On 04/08/2016	Index Future	Buy	5	0.00
IGOV On 04/08/2016	Index Future	Sell	5	0.00
IGOV On 04/08/2016	Index Future	Buy	14	0.00
IGOV On 04/08/2016	Index Future	Sell	14	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	Buy	2	0.00
R186 On 05/05/2016	Bond Future	Sell	2	0.00
R186 On 05/05/2016	Bond Future	Buy	2	0.00
R186 On 05/05/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Sell	6	0.00
R186 On 04/08/2016	Bond Future	Buy	6	0.00
R186 On 04/08/2016	Bond Future	Sell	7	0.00
R186 On 04/08/2016	Bond Future	Buy	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016	Bond Future		Sell	7	0.00
R186 On 04/08/2016	Bond Future		Buy	7	0.00
R186 On 04/08/2016	Bond Future		Sell	10	0.00
R186 On 04/08/2016	Bond Future		Buy	10	0.00
R186 On 05/05/2016	Bond Future		Buy	10	0.00
R186 On 05/05/2016	Bond Future		Sell	10	0.00
R186 On 05/05/2016	Bond Future		Buy	10	0.00
R186 On 05/05/2016	Bond Future		Sell	10	0.00
R186 On 04/08/2016	Bond Future		Sell	10	0.00
R186 On 04/08/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Sell	10	0.00
R186 On 04/08/2016	Bond Future		Buy	10	0.00
R186 On 04/08/2016	Bond Future		Sell	11	0.00
R186 On 04/08/2016	Bond Future		Buy	11	0.00
R186 On 05/05/2016	Bond Future		Buy	12	0.00
R186 On 05/05/2016	Bond Future		Sell	12	0.00
R186 On 05/05/2016	Bond Future		Buy	13	0.00
R186 On 05/05/2016	Bond Future		Sell	13	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		Buy	20	0.00
R186 On 04/08/2016	Bond Future		Sell	20	0.00
R186 On 04/08/2016	Bond Future		Sell	20	0.00
R186 On 04/08/2016	Bond Future		Buy	20	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 05/05/2016	Bond Future		Buy	36	0.00
R186 On 05/05/2016	Bond Future		Sell	36	0.00
R186 On 04/08/2016	Bond Future		Sell	42	0.00
R186 On 04/08/2016	Bond Future		Buy	42	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 04/08/2016	Bond Future		Sell	50	0.00
R186 On 04/08/2016	Bond Future		Buy	50	0.00
R186 On 05/05/2016	Bond Future		Buy	50	0.00
R186 On 05/05/2016	Bond Future		Sell	50	0.00
R186 On 05/05/2016	Bond Future		Buy	50	0.00
R186 On 05/05/2016	Bond Future		Sell	50	0.00
R186 On 05/05/2016	Bond Future		Buy	56	0.00
R186 On 05/05/2016	Bond Future		Sell	56	0.00
R186 On 05/05/2016	Bond Future		Sell	59	0.00
R186 On 05/05/2016	Bond Future		Buy	59	0.00

R186 On 04/08/2016	Bond Future	Sell	60	0.00
R186 On 04/08/2016	Bond Future	Buy	60	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	74	0.00
R186 On 04/08/2016	Bond Future	Buy	74	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	95	0.00
R186 On 04/08/2016	Bond Future	Buy	95	0.00
R186 On 04/08/2016	Bond Future	Sell	100	0.00
R186 On 04/08/2016	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
R186 On 04/08/2016	Bond Future	Sell	125	0.00
R186 On 04/08/2016	Bond Future	Buy	125	0.00
R186 On 05/05/2016	Bond Future	Buy	170	0.00
R186 On 05/05/2016	Bond Future	Sell	170	0.00
R186 On 04/08/2016	Bond Future	Sell	170	0.00
R186 On 04/08/2016	Bond Future	Buy	170	0.00
R186 On 04/08/2016	Bond Future	Sell	181	0.00
R186 On 04/08/2016	Bond Future	Buy	181	0.00
R186 On 04/08/2016	Bond Future	Sell	225	0.00
R186 On 04/08/2016	Bond Future	Buy	225	0.00
R186 On 04/08/2016	Bond Future	Sell	350	0.00
R186 On 04/08/2016	Bond Future	Buy	350	0.00
R186 On 04/08/2016	Bond Future	Sell	430	0.00
R186 On 04/08/2016	Bond Future	Buy	430	0.00
R186 On 04/08/2016	Bond Future	Sell	974	0.00
R186 On 04/08/2016	Bond Future	Buy	974	0.00
R186 On 04/08/2016	Bond Future	Buy	1,400	0.00
R186 On 04/08/2016	Bond Future	Sell	1,400	0.00
R186 On 04/08/2016	Bond Future	Buy	1,400	0.00
R186 On 04/08/2016	Bond Future	Sell	1,400	0.00
R186 On 04/08/2016	Bond Future	Sell	1,404	0.00
R186 On 04/08/2016	Bond Future	Buy	1,404	0.00

R197 Bond Future

R197 On 04/08/2016	Bond Future	Buy	10	0.00
R197 On 04/08/2016	Bond Future	Sell	10	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future	Buy	7,000	0.00
R202 On 04/08/2016	Bond Future	Sell	7,000	0.00
R202 On 04/08/2016	Bond Future	Buy	7,000	0.00
R202 On 04/08/2016	Bond Future	Sell	7,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 04/08/2016	Bond Future		Buy	7,000	0.00
R202 On 04/08/2016	Bond Future		Sell	7,000	0.00
R2037 Bond Future					
2037 On 05/05/2016	Bond Future		Buy	40	0.00
2037 On 05/05/2016	Bond Future		Sell	40	0.00
2037 On 04/08/2016	Bond Future		Sell	40	0.00
2037 On 04/08/2016	Bond Future		Buy	40	0.00
2037 On 05/05/2016	Bond Future		Buy	110	0.00
2037 On 05/05/2016	Bond Future		Sell	110	0.00
2037 On 04/08/2016	Bond Future		Sell	110	0.00
2037 On 04/08/2016	Bond Future		Buy	110	0.00
2037 On 05/05/2016	Bond Future		Buy	220	0.00
2037 On 05/05/2016	Bond Future		Sell	220	0.00
2037 On 04/08/2016	Bond Future		Sell	220	0.00
2037 On 04/08/2016	Bond Future		Buy	220	0.00
2037 On 05/05/2016	Bond Future		Buy	230	0.00
2037 On 05/05/2016	Bond Future		Sell	230	0.00
2037 On 04/08/2016	Bond Future		Sell	230	0.00
2037 On 04/08/2016	Bond Future		Buy	230	0.00
2037 On 05/05/2016	Bond Future		Buy	580	0.00
2037 On 05/05/2016	Bond Future		Sell	580	0.00
2037 On 04/08/2016	Bond Future		Sell	580	0.00
2037 On 04/08/2016	Bond Future		Buy	580	0.00
2037 On 05/05/2016	Bond Future		Sell	1,180	0.00
2037 On 05/05/2016	Bond Future		Buy	1,180	0.00
2037 On 04/08/2016	Bond Future		Sell	1,180	0.00
2037 On 04/08/2016	Bond Future		Buy	1,180	0.00
2037 On 04/08/2016	Bond Future		Sell	15,000	0.00
2037 On 04/08/2016	Bond Future		Buy	15,000	0.00
2037 On 04/08/2016	Bond Future		Buy	15,000	0.00
2037 On 04/08/2016	Bond Future		Sell	15,000	0.00
2037 On 04/08/2016	Bond Future		Sell	15,000	0.00
2037 On 04/08/2016	Bond Future		Buy	15,000	0.00
2037 On 04/08/2016	Bond Future		Sell	30,000	0.00
2037 On 04/08/2016	Bond Future		Buy	30,000	0.00
R2048 Bond Future					
R248 On 05/05/2016	Bond Future		Buy	10	0.00
R248 On 05/05/2016	Bond Future		Sell	10	0.00
R248 On 04/08/2016	Bond Future		Sell	10	0.00

R248 On 04/08/2016	Bond Future	Buy	10	0.00
R248 On 05/05/2016	Bond Future	Buy	20	0.00
R248 On 05/05/2016	Bond Future	Sell	20	0.00
R248 On 04/08/2016	Bond Future	Sell	20	0.00
R248 On 04/08/2016	Bond Future	Buy	20	0.00
R248 On 05/05/2016	Bond Future	Buy	30	0.00
R248 On 05/05/2016	Bond Future	Sell	30	0.00
R248 On 04/08/2016	Bond Future	Sell	30	0.00
R248 On 04/08/2016	Bond Future	Buy	30	0.00
R248 On 05/05/2016	Bond Future	Buy	170	0.00
R248 On 05/05/2016	Bond Future	Sell	170	0.00
R248 On 04/08/2016	Bond Future	Sell	170	0.00
R248 On 04/08/2016	Bond Future	Buy	170	0.00
R248 On 05/05/2016	Bond Future	Sell	230	0.00
R248 On 05/05/2016	Bond Future	Buy	230	0.00
R248 On 04/08/2016	Bond Future	Buy	230	0.00
R248 On 04/08/2016	Bond Future	Sell	230	0.00
R248 On 04/08/2016	Bond Future	Sell	15,000	0.00
R248 On 04/08/2016	Bond Future	Buy	15,000	0.00
R248 On 04/08/2016	Bond Future	Buy	15,000	0.00
R248 On 04/08/2016	Bond Future	Sell	15,000	0.00
R248 On 04/08/2016	Bond Future	Sell	15,000	0.00
R248 On 04/08/2016	Bond Future	Buy	15,000	0.00
R248 On 04/08/2016	Bond Future	Sell	30,000	0.00
R248 On 04/08/2016	Bond Future	Buy	30,000	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Buy	8	0.00
R209 On 04/08/2016	Bond Future	Sell	8	0.00

Grand Total for Daily Detailed Turnover: 283,688 0.00