



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 : 11/05/2016

TO DATE : 11/05/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### ES33 Bond Future

ES33 On 04/08/2016	Bond Future		Sell	1	0.00
ES33 On 04/08/2016	Bond Future		Buy	1	0.00
ES33 On 04/08/2016	Bond Future		Sell	1	0.00
ES33 On 04/08/2016	Bond Future		Buy	1	0.00
ES33 On 04/08/2016	Bond Future		Sell	1	0.00
ES33 On 04/08/2016	Bond Future		Buy	1	0.00
ES33 On 04/08/2016	Bond Future		Sell	2	0.00
ES33 On 04/08/2016	Bond Future		Buy	2	0.00
ES33 On 04/08/2016	Bond Future		Sell	9	0.00
ES33 On 04/08/2016	Bond Future		Buy	9	0.00
ES33 On 04/08/2016	Bond Future		Sell	14	0.00
ES33 On 04/08/2016	Bond Future		Buy	14	0.00

#### Govi Total Return Index

GOVI On 04/08/2016	GOVI	Buy	1	0.00
GOVI On 04/08/2016	GOVI	Sell	1	0.00

**R186 Bond Future**

R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	1	0.00
R186 On 04/08/2016	Bond Future	Buy	1	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	4	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	18	0.00
R186 On 04/08/2016	Bond Future	Buy	18	0.00
R186 On 04/08/2016	Bond Future	Sell	31	0.00
R186 On 04/08/2016	Bond Future	Buy	31	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	Sell	35	0.00
R186 On 04/08/2016	Bond Future	Buy	35	0.00
R186 On 04/08/2016	Bond Future	Sell	44	0.00
R186 On 04/08/2016	Bond Future	Buy	44	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	Buy	70	0.00
R186 On 04/08/2016	Bond Future	Sell	70	0.00
R186 On 04/08/2016	Bond Future	Sell	222	0.00
R186 On 04/08/2016	Bond Future	Buy	222	0.00
R186 On 04/08/2016	Bond Future	Buy	305	0.00
R186 On 04/08/2016	Bond Future	Sell	305	0.00

**R197 Bond Future**

R197 On 04/08/2016	Bond Future	Buy	1	0.00
R197 On 04/08/2016	Bond Future	Sell	1	0.00

**R202 Bond Future**

R202 On 04/08/2016	Bond Future	Buy	1	0.00
R202 On 04/08/2016	Bond Future	Sell	1	0.00
R202 On 04/08/2016	Bond Future	Buy	2	0.00
R202 On 04/08/2016	Bond Future	Sell	2	0.00

**R2023 Bond Future**

R023 On 04/08/2016	Bond Future	Buy	373	0.00
R023 On 04/08/2016	Bond Future	Sell	373	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/08/2016	Bond Future		Sell	373	0.00
R023 On 04/08/2016	Bond Future		Buy	373	0.00
<b>R204 Bond Future</b>					
R204 On 04/08/2016	Bond Future		Sell	12	0.00
R204 On 04/08/2016	Bond Future		Buy	12	0.00
<b>R2048 Bond Future</b>					
R248 On 04/08/2016	Bond Future		Buy	5	0.00
R248 On 04/08/2016	Bond Future		Sell	5	0.00
R248 On 04/08/2016	Bond Future		Buy	9	0.00
R248 On 04/08/2016	Bond Future		Sell	9	0.00
R248 On 04/08/2016	Bond Future		Buy	11	0.00
R248 On 04/08/2016	Bond Future		Sell	11	0.00
R248 On 04/08/2016	Bond Future		Buy	11	0.00
R248 On 04/08/2016	Bond Future		Sell	11	0.00
R248 On 04/08/2016	Bond Future		Buy	18	0.00
R248 On 04/08/2016	Bond Future		Sell	18	0.00
R248 On 04/08/2016	Bond Future		Buy	21	0.00
R248 On 04/08/2016	Bond Future		Sell	21	0.00
R248 On 04/08/2016	Bond Future		Buy	123	0.00
R248 On 04/08/2016	Bond Future		Sell	123	0.00
R248 On 04/08/2016	Bond Future		Sell	198	0.00
R248 On 04/08/2016	Bond Future		Buy	198	0.00
<b>R209 Bond Future</b>					
R209 On 04/08/2016	Bond Future		Buy	1	0.00
R209 On 04/08/2016	Bond Future		Sell	1	0.00
R209 On 04/08/2016	Bond Future		Buy	1	0.00
R209 On 04/08/2016	Bond Future		Sell	1	0.00
R209 On 04/08/2016	Bond Future		Buy	2	0.00
R209 On 04/08/2016	Bond Future		Sell	2	0.00
R209 On 04/08/2016	Bond Future		Buy	3	0.00
R209 On 04/08/2016	Bond Future		Sell	3	0.00
R209 On 04/08/2016	Bond Future		Buy	4	0.00
R209 On 04/08/2016	Bond Future		Sell	4	0.00
R209 On 04/08/2016	Bond Future		Buy	7	0.00
R209 On 04/08/2016	Bond Future		Sell	7	0.00
R209 On 04/08/2016	Bond Future		Buy	31	0.00
R209 On 04/08/2016	Bond Future		Sell	31	0.00
R209 On 04/08/2016	Bond Future		Sell	49	0.00

R209 On 04/08/2016 Bond Future

Buy

49

0.00

**Grand Total for Daily Detailed Turnover:**

**2,123**

**0.00**