



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 : 25/05/2016

TO DATE : 25/05/2016

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

GOVI On 03/11/2016	GOVI		Buy	10	0.00
GOVI On 03/11/2016	GOVI		Sell	10	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	1	0.00
IGOV On 04/08/2016	Index Future		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		Buy	2	0.00
R186 On 04/08/2016	Bond Future		Sell	2	0.00

R186 On 04/08/2016	Bond Future			Sell	2	0.00
R186 On 04/08/2016	Bond Future			Buy	2	0.00
R186 On 04/08/2016	Bond Future			Sell	3	0.00
R186 On 04/08/2016	Bond Future			Buy	3	0.00
R186 On 04/08/2016	Bond Future			Buy	5	0.00
R186 On 04/08/2016	Bond Future			Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	13	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	13	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	13	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	13	0.00
R186 On 04/08/2016	Bond Future			Sell	29	0.00
R186 On 04/08/2016	Bond Future			Buy	29	0.00
R186 On 04/08/2016	Bond Future			Buy	29	0.00
R186 On 04/08/2016	Bond Future			Sell	29	0.00
R186 On 04/08/2016	Bond Future			Sell	30	0.00
R186 On 04/08/2016	Bond Future			Buy	30	0.00
R186 On 04/08/2016	Bond Future			Sell	34	0.00
R186 On 04/08/2016	Bond Future			Buy	34	0.00
R186 On 04/08/2016	Bond Future			Sell	37	0.00
R186 On 04/08/2016	Bond Future			Buy	37	0.00
R186 On 04/08/2016	Bond Future			Sell	43	0.00
R186 On 04/08/2016	Bond Future			Buy	43	0.00
R186 On 04/08/2016	Bond Future			Buy	80	0.00
R186 On 04/08/2016	Bond Future			Sell	80	0.00
R186 On 04/08/2016	Bond Future			Buy	87	0.00
R186 On 04/08/2016	Bond Future			Sell	87	0.00
R186 On 04/08/2016	Bond Future			Sell	148	0.00
R186 On 04/08/2016	Bond Future			Buy	148	0.00
R186 On 04/08/2016	Bond Future			Sell	217	0.00
R186 On 04/08/2016	Bond Future			Buy	217	0.00
R186 On 04/08/2016	Bond Future			Sell	493	0.00
R186 On 04/08/2016	Bond Future			Buy	493	0.00
R186 On 04/08/2016	Bond Future			Sell	730	0.00
R186 On 04/08/2016	Bond Future			Buy	730	0.00
R186 On 04/08/2016	Bond Future			Sell	1,028	0.00
R186 On 04/08/2016	Bond Future			Buy	1,028	0.00
R186 On 04/08/2016	Bond Future			Sell	1,110	0.00
R186 On 04/08/2016	Bond Future			Buy	1,110	0.00
R186 On 04/08/2016	Bond Future			Sell	3,876	0.00
R186 On 04/08/2016	Bond Future			Buy	3,876	0.00

R2023 Bond Future

R023 On 04/08/2016	Bond Future			Buy	200	0.00
R023 On 04/08/2016	Bond Future			Sell	200	0.00
R023 On 04/08/2016	Bond Future			Buy	200	0.00
R023 On 04/08/2016	Bond Future			Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 Bond Future					
R209 On 03/11/2016 Bond Future	10.25	Put	Buy	13	0.00
R209 On 03/11/2016 Bond Future	10.25	Put	Sell	13	0.00
Grand Total for Daily Detailed Turnover:				8,435	0.00