



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 : 20/07/2016

TO DATE : 20/07/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
ES33 Bond Future					
ES33 On 04/08/2016	Bond Future		Buy	5	0.00
ES33 On 04/08/2016	Bond Future		Sell	5	0.00
ES33 On 04/08/2016	Bond Future		Buy	6	0.00
ES33 On 04/08/2016	Bond Future		Sell	6	0.00
ES33 On 04/08/2016	Bond Future		Buy	36	0.00
ES33 On 04/08/2016	Bond Future		Sell	36	0.00
ES33 On 04/08/2016	Bond Future		Buy	46	0.00
ES33 On 04/08/2016	Bond Future		Sell	46	0.00
I2033 Bond Future					
2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Sell	11	0.00
2033 On 04/08/2016	Bond Future		Buy	11	0.00

I2038 Bond Future

2038 On 04/08/2016	Bond Future	Sell	7	0.00
2038 On 04/08/2016	Bond Future	Buy	7	0.00
2038 On 04/08/2016	Bond Future	Sell	14	0.00
2038 On 04/08/2016	Bond Future	Buy	14	0.00
2038 On 04/08/2016	Bond Future	Sell	42	0.00
2038 On 04/08/2016	Bond Future	Sell	42	0.00
2038 On 04/08/2016	Bond Future	Buy	42	0.00
2038 On 04/08/2016	Bond Future	Sell	42	0.00
2038 On 04/08/2016	Bond Future	Buy	42	0.00
2038 On 04/08/2016	Bond Future	Buy	42	0.00

I2046 Bond Future

2046 On 04/08/2016	Bond Future	Sell	10	0.00
2046 On 04/08/2016	Bond Future	Buy	10	0.00
2046 On 04/08/2016	Bond Future	Sell	34	0.00
2046 On 04/08/2016	Bond Future	Buy	34	0.00
2046 On 04/08/2016	Bond Future	Buy	61	0.00
2046 On 04/08/2016	Bond Future	Sell	61	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future	Sell	16	0.00
2050 On 04/08/2016	Bond Future	Buy	16	0.00
2050 On 04/08/2016	Bond Future	Sell	48	0.00
2050 On 04/08/2016	Bond Future	Buy	48	0.00

New Inflation Linked Index

IGOV On 04/08/2016	Index Future	Sell	3	0.00
IGOV On 04/08/2016	Index Future	Buy	3	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future	Sell	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	1	0.00
R186 On 04/08/2016	Bond Future	Buy	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	2	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	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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R186 On 04/08/2016	Bond Future		Buy	2	0.00
R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	Bond Future		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 03/11/2016	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 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 03/11/2016	Bond Future		Sell	3	0.00
R186 On 03/11/2016	Bond Future		Buy	3	0.00
R186 On 04/08/2016	Bond Future		Buy	4	0.00
R186 On 04/08/2016	Bond Future		Sell	4	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		Buy	5	0.00
R186 On 04/08/2016	Bond Future		Sell	5	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		Sell	5	0.00
R186 On 03/11/2016	Bond Future		Buy	5	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
R186 On 04/08/2016	Bond Future		Buy	8	0.00
R186 On 04/08/2016	Bond Future		Sell	8	0.00
R186 On 03/11/2016	Bond Future		Sell	8	0.00
R186 On 03/11/2016	Bond Future		Buy	8	0.00
R186 On 04/08/2016	Bond Future		Sell	9	0.00
R186 On 04/08/2016	Bond Future		Buy	9	0.00
R186 On 03/11/2016	Bond Future		Sell	9	0.00
R186 On 03/11/2016	Bond Future		Buy	9	0.00
R186 On 04/08/2016	Bond Future		Sell	12	0.00
R186 On 04/08/2016	Bond Future		Buy	12	0.00
R186 On 03/11/2016	Bond Future		Sell	12	0.00
R186 On 03/11/2016	Bond Future		Buy	12	0.00
R186 On 03/11/2016	Bond Future		Sell	12	0.00
R186 On 03/11/2016	Bond Future		Buy	12	0.00

R186 On 04/08/2016	Bond Future	Sell	13	0.00
R186 On 04/08/2016	Bond Future	Buy	13	0.00
R186 On 04/08/2016	Bond Future	Sell	13	0.00
R186 On 04/08/2016	Bond Future	Buy	13	0.00
R186 On 04/08/2016	Bond Future	Sell	13	0.00
R186 On 04/08/2016	Bond Future	Buy	13	0.00
R186 On 04/08/2016	Bond Future	Sell	14	0.00
R186 On 04/08/2016	Bond Future	Buy	14	0.00
R186 On 03/11/2016	Bond Future	Sell	15	0.00
R186 On 03/11/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Sell	16	0.00
R186 On 04/08/2016	Bond Future	Buy	16	0.00
R186 On 04/08/2016	Bond Future	Sell	16	0.00
R186 On 04/08/2016	Bond Future	Buy	16	0.00
R186 On 03/11/2016	Bond Future	Buy	16	0.00
R186 On 03/11/2016	Bond Future	Sell	16	0.00
R186 On 03/11/2016	Bond Future	Sell	18	0.00
R186 On 03/11/2016	Bond Future	Buy	18	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 03/11/2016	Bond Future	Sell	38	0.00
R186 On 03/11/2016	Bond Future	Buy	38	0.00
R186 On 04/08/2016	Bond Future	Sell	39	0.00
R186 On 04/08/2016	Bond Future	Buy	39	0.00
R186 On 03/11/2016	Bond Future	Sell	52	0.00
R186 On 03/11/2016	Bond Future	Buy	52	0.00
R186 On 03/11/2016	Bond Future	Sell	91	0.00
R186 On 03/11/2016	Bond Future	Buy	91	0.00
R186 On 04/08/2016	Bond Future	Sell	98	0.00
R186 On 04/08/2016	Bond Future	Buy	98	0.00
R186 On 04/08/2016	Bond Future	Buy	265	0.00
R186 On 04/08/2016	Bond Future	Sell	265	0.00
R186 On 03/11/2016	Bond Future	Sell	289	0.00
R186 On 03/11/2016	Bond Future	Buy	289	0.00
R186 On 04/08/2016	Bond Future	Buy	1,300	0.00
R186 On 04/08/2016	Bond Future	Sell	1,300	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future	Sell	4	0.00
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	Buy	4	0.00
R202 On 04/08/2016	Bond Future	Sell	16	0.00
R202 On 04/08/2016	Bond Future	Buy	16	0.00
R202 On 04/08/2016	Bond Future	Sell	47	0.00
R202 On 04/08/2016	Bond Future	Buy	47	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 04/08/2016			Buy	6	0.00
R208 On 04/08/2016			Sell	6	0.00
R208 On 04/08/2016			Sell	6	0.00
R208 On 04/08/2016			Buy	6	0.00
R210 Bond Future					
R210 On 04/08/2016			Buy	20	0.00
R210 On 04/08/2016			Sell	20	0.00
Grand Total for Daily Detailed Turnover:				2,988	0.00