



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 : 25/02/2016

TO DATE : 25/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 05/05/2016	Bond Future		Buy	1	0.00
2046 On 05/05/2016	Bond Future		Sell	1	0.00
2046 On 05/05/2016	Bond Future		Buy	1	0.00
2046 On 05/05/2016	Bond Future		Sell	1	0.00
2046 On 05/05/2016	Bond Future		Buy	2	0.00
2046 On 05/05/2016	Bond Future		Sell	2	0.00
2046 On 05/05/2016	Bond Future		Buy	2	0.00
2046 On 05/05/2016	Bond Future		Sell	2	0.00
R186 Bond Future					
R186 On 05/05/2016	Bond Future		Buy	340	0.00
R186 On 05/05/2016	Bond Future		Sell	340	0.00
R186 On 05/05/2016	Bond Future		Buy	5,000	0.00
R186 On 05/05/2016	Bond Future		Sell	5,000	0.00

R186 On 05/05/2016	Bond Future	Buy	5,000	0.00
R186 On 05/05/2016	Bond Future	Sell	5,000	0.00
R186 On 05/05/2016	Bond Future	Buy	5,000	0.00
R186 On 05/05/2016	Bond Future	Sell	5,000	0.00
R186 On 05/05/2016	Bond Future	Sell	5,000	0.00
R186 On 05/05/2016	Bond Future	Buy	5,000	0.00
R186 On 05/05/2016	Bond Future	Sell	5,000	0.00
R186 On 05/05/2016	Bond Future	Buy	5,000	0.00
R186 On 05/05/2016	Bond Future	Buy	5,000	0.00
R186 On 05/05/2016	Bond Future	Sell	5,000	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future	Sell	1	0.00
R197 On 05/05/2016	Bond Future	Buy	1	0.00
R197 On 05/05/2016	Bond Future	Sell	1	0.00
R197 On 05/05/2016	Bond Future	Buy	1	0.00
R197 On 05/05/2016	Bond Future	Buy	2	0.00
R197 On 05/05/2016	Bond Future	Sell	2	0.00
R197 On 05/05/2016	Bond Future	Buy	5	0.00
R197 On 05/05/2016	Bond Future	Sell	5	0.00
R197 On 05/05/2016	Bond Future	Buy	48	0.00
R197 On 05/05/2016	Bond Future	Sell	48	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	1	0.00
R202 On 05/05/2016	Bond Future	Sell	1	0.00
R202 On 05/05/2016	Bond Future	Buy	4	0.00
R202 On 05/05/2016	Bond Future	Sell	4	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future	Buy	1	0.00
R203 On 05/05/2016	Bond Future	Sell	1	0.00
R203 On 05/05/2016	Bond Future	Buy	5	0.00
R203 On 05/05/2016	Bond Future	Sell	5	0.00
R203 On 05/05/2016	Bond Future	Buy	7	0.00
R203 On 05/05/2016	Bond Future	Sell	7	0.00
R203 On 05/05/2016	Bond Future	Buy	61	0.00
R203 On 05/05/2016	Bond Future	Sell	61	0.00
R203 On 05/05/2016	Bond Future	Buy	73	0.00
R203 On 05/05/2016	Bond Future	Sell	73	0.00

R2037 Bond Future

2037 On 05/05/2016	Bond Future	Sell	20	0.00
2037 On 05/05/2016	Bond Future	Buy	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R2040 Bond Future					
2040 On 05/05/2016	Bond Future		Sell	8	0.00
2040 On 05/05/2016	Bond Future		Buy	8	0.00
R209 Bond Future					
R209 On 05/05/2016	Bond Future		Buy	6	0.00
R209 On 05/05/2016	Bond Future		Sell	6	0.00
R209 On 05/05/2016	Bond Future		Buy	76	0.00
R209 On 05/05/2016	Bond Future		Sell	76	0.00
R209 On 05/05/2016	Bond Future		Buy	82	0.00
R209 On 05/05/2016	Bond Future		Sell	82	0.00
R211 Bond Future					
R211 On 05/05/2016	Bond Future		Buy	1	0.00
R211 On 05/05/2016	Bond Future		Sell	1	0.00
R212 Bond Future					
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	1	0.00
R212 On 05/05/2016	Bond Future		Sell	1	0.00
R212 On 05/05/2016	Bond Future		Buy	2	0.00
R212 On 05/05/2016	Bond Future		Sell	2	0.00
R212 On 05/05/2016	Bond Future		Buy	3	0.00
R212 On 05/05/2016	Bond Future		Sell	3	0.00
R212 On 05/05/2016	Bond Future		Buy	5	0.00
R212 On 05/05/2016	Bond Future		Sell	5	0.00
R212 On 05/05/2016	Bond Future		Buy	31	0.00
R212 On 05/05/2016	Bond Future		Sell	31	0.00
R212 On 05/05/2016	Bond Future		Buy	62	0.00
R212 On 05/05/2016	Bond Future		Sell	62	0.00
Grand Total for Daily Detailed Turnover:				30,855	0.00