



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 : 11/03/2016

TO DATE : 11/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 05/05/2016			Buy	1	0.00
R186 On 05/05/2016			Sell	1	0.00
R186 On 05/05/2016			Sell	1	0.00
R186 On 05/05/2016			Buy	1	0.00
R186 On 05/05/2016			Buy	20	0.00
R186 On 05/05/2016			Sell	20	0.00
<b>R2030 Bond Future</b>					
2030 On 05/05/2016			Sell	1	0.00
2030 On 05/05/2016			Buy	1	0.00
2030 On 05/05/2016			Sell	1	0.00
2030 On 05/05/2016			Buy	1	0.00
<b>R209 Bond Future</b>					

R209 On 05/05/2016	Bond Future	Buy	2	0.00
R209 On 05/05/2016	Bond Future	Sell	2	0.00
R209 On 05/05/2016	Bond Future	Buy	2	0.00
R209 On 05/05/2016	Bond Future	Sell	2	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Sell	5	0.00
R209 On 05/05/2016	Bond Future	Buy	5	0.00
R209 On 05/05/2016	Bond Future	Buy	10	0.00
R209 On 05/05/2016	Bond Future	Sell	10	0.00
R209 On 05/05/2016	Bond Future	Buy	17	0.00
R209 On 05/05/2016	Bond Future	Sell	17	0.00
R209 On 05/05/2016	Bond Future	Buy	19	0.00
R209 On 05/05/2016	Bond Future	Sell	19	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	20	0.00
R209 On 05/05/2016	Bond Future	Sell	20	0.00
R209 On 05/05/2016	Bond Future	Buy	22	0.00
R209 On 05/05/2016	Bond Future	Sell	22	0.00
R209 On 05/05/2016	Bond Future	Buy	34	0.00
R209 On 05/05/2016	Bond Future	Sell	34	0.00
R209 On 05/05/2016	Bond Future	Buy	38	0.00
R209 On 05/05/2016	Bond Future	Sell	38	0.00
R209 On 05/05/2016	Bond Future	Buy	174	0.00
R209 On 05/05/2016	Bond Future	Sell	174	0.00
R209 On 05/05/2016	Bond Future	Buy	191	0.00
R209 On 05/05/2016	Bond Future	Sell	191	0.00
R209 On 05/05/2016	Bond Future	Buy	564	0.00
R209 On 05/05/2016	Bond Future	Sell	564	0.00

**R213 Bond Future**

R213 On 05/05/2016	Bond Future	Buy	1	0.00
R213 On 05/05/2016	Bond Future	Sell	1	0.00
R213 On 05/05/2016	Bond Future	Sell	1	0.00
R213 On 05/05/2016	Bond Future	Buy	1	0.00

**Grand Total for Daily Detailed Turnover:**

**1,154 0.00**