



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 : 16/03/2016

TO DATE : 16/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 05/05/2016	Index Future		Sell	1	0.00
ALBI On 05/05/2016	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future		Sell	8	0.00
R186 On 05/05/2016	Bond Future		Buy	8	0.00
R186 On 05/05/2016	Bond Future		Buy	10	0.00
R186 On 05/05/2016	Bond Future		Sell	10	0.00
R186 On 05/05/2016	Bond Future		Buy	10	0.00
R186 On 05/05/2016	Bond Future		Sell	10	0.00
R186 On 05/05/2016	Bond Future		Sell	12	0.00
R186 On 05/05/2016	Bond Future		Buy	12	0.00
R186 On 05/05/2016	Bond Future		Buy	20	0.00
R186 On 05/05/2016	Bond Future		Sell	20	0.00

R186 On 05/05/2016	Bond Future		Sell	83	0.00
R186 On 05/05/2016	Bond Future		Buy	83	0.00
R186 On 05/05/2016	Bond Future		Sell	124	0.00
R186 On 05/05/2016	Bond Future		Buy	124	0.00
R186 On 05/05/2016	Bond Future		Buy	227	0.00
R186 On 05/05/2016	Bond Future		Sell	227	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future		Buy	3	0.00
R203 On 05/05/2016	Bond Future		Sell	3	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	6	0.00
R203 On 05/05/2016	Bond Future		Sell	6	0.00
R203 On 05/05/2016	Bond Future		Buy	26	0.00
R203 On 05/05/2016	Bond Future		Sell	26	0.00
R203 On 05/05/2016	Bond Future		Buy	40	0.00
R203 On 05/05/2016	Bond Future		Sell	40	0.00

R2035 Bond Future

R035 On 05/05/2016	Bond Future		Sell	13	0.00
R035 On 05/05/2016	Bond Future		Buy	13	0.00
R035 On 05/05/2016	Bond Future		Sell	39	0.00
R035 On 05/05/2016	Bond Future		Buy	39	0.00
R035 On 05/05/2016	Bond Future		Sell	118	0.00
R035 On 05/05/2016	Bond Future		Buy	118	0.00
R035 On 05/05/2016	Bond Future		Sell	196	0.00
R035 On 05/05/2016	Bond Future		Buy	196	0.00
R035 On 05/05/2016	Bond Future		Sell	244	0.00
R035 On 05/05/2016	Bond Future		Buy	244	0.00
R035 On 05/05/2016	Bond Future		Buy	610	0.00
R035 On 05/05/2016	Bond Future		Sell	610	0.00

R204 Bond Future

R204 On 05/05/2016	Bond Future		Buy	28	0.00
R204 On 05/05/2016	Bond Future		Sell	28	0.00

R207 Bond Future

R207 On 02/02/2017	Bond Future	8.91	Call	Buy	19	0.00
R207 On 02/02/2017	Bond Future	8.91	Call	Sell	19	0.00
R207 On 02/02/2017	Bond Future	8.91	Call	Buy	43	0.00
R207 On 02/02/2017	Bond Future	8.91	Call	Sell	43	0.00

R208 Bond Futures

R208 On 05/05/2016	Bond Future		Buy	1	0.00
R208 On 05/05/2016	Bond Future		Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 05/05/2016	Bond Future		Buy	2	0.00
R208 On 05/05/2016	Bond Future		Sell	2	0.00
R208 On 05/05/2016	Bond Future		Buy	4	0.00
R208 On 05/05/2016	Bond Future		Sell	4	0.00
R208 On 05/05/2016	Bond Future		Buy	14	0.00
R208 On 05/05/2016	Bond Future		Sell	14	0.00
R208 On 05/05/2016	Bond Future		Sell	21	0.00
R208 On 05/05/2016	Bond Future		Buy	21	0.00
R213 Bond Future					
R213 On 05/05/2016	Bond Future		Sell	5	0.00
R213 On 05/05/2016	Bond Future		Buy	5	0.00
R213 On 05/05/2016	Bond Future		Sell	5	0.00
R213 On 05/05/2016	Bond Future		Buy	5	0.00
R213 On 05/05/2016	Bond Future		Sell	16	0.00
R213 On 05/05/2016	Bond Future		Buy	16	0.00
R213 On 05/05/2016	Bond Future		Sell	29	0.00
R213 On 05/05/2016	Bond Future		Buy	29	0.00
R213 On 05/05/2016	Bond Future		Sell	35	0.00
R213 On 05/05/2016	Bond Future		Buy	35	0.00
R213 On 05/05/2016	Bond Future		Sell	47	0.00
R213 On 05/05/2016	Bond Future		Buy	47	0.00
R213 On 05/05/2016	Bond Future		Sell	698	0.00
R213 On 05/05/2016	Bond Future		Buy	698	0.00
R213 On 05/05/2016	Bond Future		Buy	835	0.00
R213 On 05/05/2016	Bond Future		Sell	835	0.00
Grand Total for Daily Detailed Turnover:				3,597	0.00