



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 : 31/03/2016

TO DATE : 31/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 05/05/2016			Sell	11	0.00
ALBI On 05/05/2016			Buy	11	0.00
Govi Total Return Index					
GOVI On 05/05/2016	GOVI		Sell	11	0.00
GOVI On 05/05/2016	GOVI		Buy	11	0.00
GOVI On 05/05/2016	GOVI		Buy	11	0.00
GOVI On 05/05/2016	GOVI		Sell	11	0.00
I2038 Bond Future					
2038 On 04/08/2016	Bond Future		Sell	231	0.00
2038 On 04/08/2016	Bond Future		Buy	231	0.00
2038 On 04/08/2016	Bond Future		Sell	449	0.00
2038 On 04/08/2016	Bond Future		Buy	449	0.00

2038 On 04/08/2016	Bond Future	Buy	680	0.00
2038 On 04/08/2016	Bond Future	Sell	680	0.00

R202 Bond Future

R202 On 05/05/2016	Bond Future	Buy	8	0.00
R202 On 05/05/2016	Bond Future	Sell	8	0.00
R202 On 05/05/2016	Bond Future	Buy	16	0.00
R202 On 05/05/2016	Bond Future	Sell	16	0.00
R202 On 05/05/2016	Bond Future	Buy	38	0.00
R202 On 05/05/2016	Bond Future	Sell	38	0.00
R202 On 05/05/2016	Bond Future	Sell	38	0.00
R202 On 05/05/2016	Bond Future	Buy	38	0.00
R202 On 05/05/2016	Bond Future	Buy	70	0.00
R202 On 05/05/2016	Bond Future	Sell	70	0.00
R202 On 05/05/2016	Bond Future	Buy	129	0.00
R202 On 05/05/2016	Bond Future	Sell	129	0.00
R202 On 05/05/2016	Bond Future	Buy	251	0.00
R202 On 05/05/2016	Bond Future	Sell	251	0.00
R202 On 05/05/2016	Bond Future	Sell	450	0.00
R202 On 05/05/2016	Bond Future	Buy	450	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	8	0.00
R203 On 05/05/2016	Bond Future	Sell	8	0.00
R203 On 05/05/2016	Bond Future	Buy	18	0.00
R203 On 05/05/2016	Bond Future	Sell	18	0.00
R203 On 05/05/2016	Bond Future	Buy	21	0.00
R203 On 05/05/2016	Bond Future	Sell	21	0.00
R203 On 05/05/2016	Bond Future	Buy	27	0.00
R203 On 05/05/2016	Bond Future	Sell	27	0.00
R203 On 05/05/2016	Bond Future	Buy	50	0.00
R203 On 05/05/2016	Bond Future	Sell	50	0.00
R203 On 05/05/2016	Bond Future	Buy	340	0.00
R203 On 05/05/2016	Bond Future	Sell	340	0.00
R203 On 05/05/2016	Bond Future	Buy	340	0.00
R203 On 05/05/2016	Bond Future	Sell	340	0.00

R204 Bond Future

R204 On 05/05/2016	Bond Future	Buy	1	0.00
R204 On 05/05/2016	Bond Future	Sell	1	0.00
R204 On 05/05/2016	Bond Future	Buy	6	0.00
R204 On 05/05/2016	Bond Future	Sell	6	0.00
R204 On 05/05/2016	Bond Future	Buy	12	0.00
R204 On 05/05/2016	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R204 On 05/05/2016			Buy	12	0.00
R204 On 05/05/2016			Sell	12	0.00
R204 On 05/05/2016			Buy	17	0.00
R204 On 05/05/2016			Sell	17	0.00
R204 On 05/05/2016			Buy	17	0.00
R204 On 05/05/2016			Sell	17	0.00
R204 On 05/05/2016			Buy	20	0.00
R204 On 05/05/2016			Sell	20	0.00
R204 On 05/05/2016			Buy	20	0.00
R204 On 05/05/2016			Sell	20	0.00
R204 On 05/05/2016			Buy	25	0.00
R204 On 05/05/2016			Sell	25	0.00
R204 On 05/05/2016			Sell	39	0.00
R204 On 05/05/2016			Buy	39	0.00
R204 On 05/05/2016			Buy	56	0.00
R204 On 05/05/2016			Sell	56	0.00
R204 On 05/05/2016			Buy	67	0.00
R204 On 05/05/2016			Sell	67	0.00
R204 On 05/05/2016			Buy	73	0.00
R204 On 05/05/2016			Sell	73	0.00
R204 On 05/05/2016			Buy	74	0.00
R204 On 05/05/2016			Sell	74	0.00
R204 On 05/05/2016			Buy	88	0.00
R204 On 05/05/2016			Sell	88	0.00
R204 On 05/05/2016			Buy	214	0.00
R204 On 05/05/2016			Sell	214	0.00
R204 On 05/05/2016			Buy	230	0.00
R204 On 05/05/2016			Sell	230	0.00
R204 On 05/05/2016			Buy	262	0.00
R204 On 05/05/2016			Sell	262	0.00
R204 On 05/05/2016			Buy	900	0.00
R204 On 05/05/2016			Sell	900	0.00

R207 Bond Future

R207 On 05/05/2016			Sell	15	0.00
R207 On 05/05/2016			Buy	15	0.00
R207 On 05/05/2016			Sell	115	0.00
R207 On 05/05/2016			Buy	115	0.00
R207 On 05/05/2016			Sell	187	0.00
R207 On 05/05/2016			Buy	187	0.00
R207 On 05/05/2016			Sell	241	0.00
R207 On 05/05/2016			Buy	241	0.00

R207 On 05/05/2016	Bond Future		Sell	450	0.00
R207 On 05/05/2016	Bond Future		Buy	450	0.00
R207 On 05/05/2016	Bond Future		Sell	559	0.00
R207 On 05/05/2016	Bond Future		Buy	559	0.00
R207 On 05/05/2016	Bond Future		Sell	849	0.00
R207 On 05/05/2016	Bond Future		Buy	849	0.00
R207 On 05/05/2016	Bond Future		Sell	1,265	0.00
R207 On 05/05/2016	Bond Future		Buy	1,265	0.00
R207 On 05/05/2016	Bond Future		Sell	3,590	0.00
R207 On 05/05/2016	Bond Future		Buy	3,590	0.00
R207 On 05/05/2016	Bond Future		Sell	6,992	0.00
R207 On 05/05/2016	Bond Future		Buy	6,992	0.00
R207 On 05/05/2016	Bond Future		Buy	13,414	0.00
R207 On 05/05/2016	Bond Future		Sell	13,414	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
R208 On 05/05/2016	Bond Future		Buy	4	0.00
R208 On 05/05/2016	Bond Future		Sell	4	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	9.40	Call	Buy	250	0.00
R209 On 04/08/2016	Bond Future	9.40	Call	Sell	250	0.00
R209 On 04/08/2016	Bond Future	9.40	Call	Buy	250	0.00
R209 On 04/08/2016	Bond Future	9.40	Call	Sell	250	0.00
R209 On 04/08/2016	Bond Future	9.70	Put	Sell	250	0.00
R209 On 04/08/2016	Bond Future	9.70	Put	Buy	250	0.00
R209 On 04/08/2016	Bond Future	9.70	Put	Buy	250	0.00
R209 On 04/08/2016	Bond Future	9.70	Put	Sell	250	0.00
R209 On 04/08/2016	Bond Future	10.29	Put	Buy	250	0.00
R209 On 04/08/2016	Bond Future	10.29	Put	Sell	250	0.00
R209 On 04/08/2016	Bond Future	10.29	Put	Buy	250	0.00
R209 On 04/08/2016	Bond Future	10.29	Put	Sell	250	0.00

Grand Total for Daily Detailed Turnover:

34,515 0.00