



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 : 14/07/2016

TO DATE : 14/07/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/08/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	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 03/11/2016	Bond Future		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
R186 On 04/08/2016	Bond Future		Buy	3	0.00
R186 On 04/08/2016	Bond Future		Sell	3	0.00
R204 Bond Future					
R204 On 04/08/2016	Bond Future		Sell	40	0.00
R204 On 04/08/2016	Bond Future		Buy	40	0.00
R204 On 04/08/2016	Bond Future		Buy	40	0.00
R204 On 04/08/2016	Bond Future		Sell	40	0.00

R2040 Bond Future

2040 On 04/08/2016	Bond Future	Sell	30	0.00
2040 On 04/08/2016	Bond Future	Buy	30	0.00
2040 On 04/08/2016	Bond Future	Sell	2,878	0.00
2040 On 04/08/2016	Bond Future	Buy	2,878	0.00
2040 On 04/08/2016	Bond Future	Buy	2,908	0.00
2040 On 04/08/2016	Bond Future	Sell	2,908	0.00

R214 Bond Future

R214 On 04/08/2016	Bond Future	Buy	22	0.00
R214 On 04/08/2016	Bond Future	Sell	22	0.00
R214 On 04/08/2016	Bond Future	Sell	1,829	0.00
R214 On 04/08/2016	Bond Future	Buy	1,829	0.00
R214 On 04/08/2016	Bond Future	Buy	1,829	0.00
R214 On 04/08/2016	Bond Future	Sell	1,829	0.00
R214 On 04/08/2016	Bond Future	Buy	1,829	0.00
R214 On 04/08/2016	Bond Future	Sell	1,829	0.00
R214 On 04/08/2016	Bond Future	Sell	1,851	0.00
R214 On 04/08/2016	Bond Future	Buy	1,851	0.00

Grand Total for Daily Detailed Turnover: **13,265** **0.00**