



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 : 23/12/2015

TO DATE : 23/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 04/02/2016	Bond Future		Sell	280	0.00
2025 On 04/02/2016	Bond Future		Buy	280	0.00
2025 On 04/02/2016	Bond Future		Sell	280	0.00
2025 On 04/02/2016	Bond Future		Buy	280	0.00
<b>I2038 Bond Future</b>					
2038 On 04/02/2016	Bond Future		Sell	5	0.00
2038 On 04/02/2016	Bond Future		Buy	5	0.00
2038 On 04/02/2016	Bond Future		Sell	64	0.00
2038 On 04/02/2016	Bond Future		Buy	64	0.00
2038 On 04/02/2016	Bond Future		Sell	69	0.00
2038 On 04/02/2016	Bond Future		Buy	69	0.00
<b>I2050 Bond Future</b>					

2050 On 04/02/2016	Bond Future	Buy	51	0.00
2050 On 04/02/2016	Bond Future	Sell	51	0.00
2050 On 04/02/2016	Bond Future	Sell	51	0.00
2050 On 04/02/2016	Bond Future	Buy	51	0.00
<b>R186 Bond Future</b>				
R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	16	0.00
R186 On 04/02/2016	Bond Future	Buy	16	0.00
R186 On 04/02/2016	Bond Future	Sell	35	0.00
R186 On 04/02/2016	Bond Future	Buy	35	0.00
R186 On 04/02/2016	Bond Future	Sell	36	0.00
R186 On 04/02/2016	Bond Future	Buy	36	0.00
R186 On 04/02/2016	Bond Future	Sell	126	0.00
R186 On 04/02/2016	Bond Future	Buy	126	0.00
R186 On 04/02/2016	Bond Future	Sell	387	0.00
R186 On 04/02/2016	Bond Future	Buy	387	0.00
R186 On 04/02/2016	Bond Future	Buy	610	0.00
R186 On 04/02/2016	Bond Future	Sell	610	0.00
<b>R202 Bond Future</b>				
R202 On 04/02/2016	Bond Future	Buy	19	0.00
R202 On 04/02/2016	Bond Future	Sell	19	0.00
R202 On 04/02/2016	Bond Future	Sell	19	0.00
R202 On 04/02/2016	Bond Future	Buy	19	0.00
<b>R2030 Bond Future</b>				
2030 On 04/02/2016	Bond Future	Buy	545	0.00
2030 On 04/02/2016	Bond Future	Sell	545	0.00
<b>R204 Bond Future</b>				
R204 On 04/02/2016	Bond Future	Buy	16	0.00
R204 On 04/02/2016	Bond Future	Sell	16	0.00
R204 On 04/02/2016	Bond Future	Sell	16	0.00
R204 On 04/02/2016	Bond Future	Buy	16	0.00
<b>R207 Bond Future</b>				
R207 On 04/02/2016	Bond Future	Sell	3	0.00
R207 On 04/02/2016	Bond Future	Buy	3	0.00
R207 On 04/02/2016	Bond Future	Sell	4	0.00
R207 On 04/02/2016	Bond Future	Buy	4	0.00
R207 On 04/02/2016	Bond Future	Sell	5	0.00
R207 On 04/02/2016	Bond Future	Buy	5	0.00
R207 On 04/02/2016	Bond Future	Sell	10	0.00
R207 On 04/02/2016	Bond Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 04/02/2016	Bond Future		Sell	10	0.00
R207 On 04/02/2016	Bond Future		Buy	10	0.00
R207 On 04/02/2016	Bond Future		Sell	15	0.00
R207 On 04/02/2016	Bond Future		Buy	15	0.00
R207 On 04/02/2016	Bond Future		Buy	17	0.00
R207 On 04/02/2016	Bond Future		Sell	17	0.00
R207 On 04/02/2016	Bond Future		Sell	18	0.00
R207 On 04/02/2016	Bond Future		Buy	18	0.00
R207 On 04/02/2016	Bond Future		Sell	20	0.00
R207 On 04/02/2016	Bond Future		Buy	20	0.00
R207 On 04/02/2016	Bond Future		Sell	20	0.00
R207 On 04/02/2016	Bond Future		Buy	20	0.00
R207 On 04/02/2016	Bond Future		Sell	22	0.00
R207 On 04/02/2016	Bond Future		Buy	22	0.00
R207 On 04/02/2016	Bond Future		Sell	24	0.00
R207 On 04/02/2016	Bond Future		Buy	24	0.00
R207 On 04/02/2016	Bond Future		Sell	24	0.00
R207 On 04/02/2016	Bond Future		Buy	24	0.00
R207 On 04/02/2016	Bond Future		Sell	24	0.00
R207 On 04/02/2016	Bond Future		Buy	24	0.00
R207 On 04/02/2016	Bond Future		Sell	29	0.00
R207 On 04/02/2016	Bond Future		Buy	29	0.00
R207 On 04/02/2016	Bond Future		Sell	32	0.00
R207 On 04/02/2016	Bond Future		Buy	32	0.00
R207 On 04/02/2016	Bond Future		Sell	35	0.00
R207 On 04/02/2016	Bond Future		Buy	35	0.00
R207 On 04/02/2016	Bond Future		Sell	35	0.00
R207 On 04/02/2016	Bond Future		Buy	35	0.00
R207 On 04/02/2016	Bond Future		Sell	43	0.00
R207 On 04/02/2016	Bond Future		Buy	43	0.00
R207 On 04/02/2016	Bond Future		Sell	52	0.00
R207 On 04/02/2016	Bond Future		Buy	52	0.00
R207 On 04/02/2016	Bond Future		Sell	61	0.00
R207 On 04/02/2016	Bond Future		Buy	61	0.00
R207 On 04/02/2016	Bond Future		Sell	74	0.00
R207 On 04/02/2016	Bond Future		Buy	74	0.00
R207 On 04/02/2016	Bond Future		Sell	120	0.00
R207 On 04/02/2016	Bond Future		Buy	120	0.00
R207 On 04/02/2016	Bond Future		Buy	197	0.00
R207 On 04/02/2016	Bond Future		Sell	197	0.00
R207 On 04/02/2016	Bond Future		Sell	500	0.00
R207 On 04/02/2016	Bond Future		Buy	500	0.00

R207 On 04/02/2016	Bond Future	Sell	500	0.00
R207 On 04/02/2016	Bond Future	Buy	500	0.00
R207 On 04/02/2016	Bond Future	Sell	500	0.00
R207 On 04/02/2016	Bond Future	Buy	500	0.00

**R208 Bond Futures**

R208 On 04/02/2016	Bond Future	Sell	70	0.00
R208 On 04/02/2016	Bond Future	Buy	70	0.00
R208 On 04/02/2016	Bond Future	Sell	70	0.00
R208 On 04/02/2016	Bond Future	Buy	70	0.00

**R214 Bond Future**

R214 On 04/02/2016	Bond Future	Buy	3	0.00
R214 On 04/02/2016	Bond Future	Sell	3	0.00
R214 On 04/02/2016	Bond Future	Buy	11	0.00
R214 On 04/02/2016	Bond Future	Sell	11	0.00
R214 On 04/02/2016	Bond Future	Buy	11	0.00
R214 On 04/02/2016	Bond Future	Sell	11	0.00
R214 On 04/02/2016	Bond Future	Buy	14	0.00
R214 On 04/02/2016	Bond Future	Sell	14	0.00
R214 On 04/02/2016	Bond Future	Buy	23	0.00
R214 On 04/02/2016	Bond Future	Sell	23	0.00
R214 On 04/02/2016	Bond Future	Buy	26	0.00
R214 On 04/02/2016	Bond Future	Sell	26	0.00
R214 On 04/02/2016	Bond Future	Buy	27	0.00
R214 On 04/02/2016	Bond Future	Sell	27	0.00
R214 On 04/02/2016	Bond Future	Buy	28	0.00
R214 On 04/02/2016	Bond Future	Sell	28	0.00
R214 On 04/02/2016	Bond Future	Buy	32	0.00
R214 On 04/02/2016	Bond Future	Sell	32	0.00
R214 On 04/02/2016	Bond Future	Buy	35	0.00
R214 On 04/02/2016	Bond Future	Sell	35	0.00
R214 On 04/02/2016	Bond Future	Buy	45	0.00
R214 On 04/02/2016	Bond Future	Sell	45	0.00
R214 On 04/02/2016	Bond Future	Buy	60	0.00
R214 On 04/02/2016	Bond Future	Sell	60	0.00
R214 On 04/02/2016	Bond Future	Buy	68	0.00
R214 On 04/02/2016	Bond Future	Sell	68	0.00
R214 On 04/02/2016	Bond Future	Buy	94	0.00
R214 On 04/02/2016	Bond Future	Sell	94	0.00
R214 On 04/02/2016	Bond Future	Buy	112	0.00
R214 On 04/02/2016	Bond Future	Sell	112	0.00
R214 On 04/02/2016	Bond Future	Buy	114	0.00
R214 On 04/02/2016	Bond Future	Sell	114	0.00
R214 On 04/02/2016	Bond Future	Buy	121	0.00
R214 On 04/02/2016	Bond Future	Sell	121	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R214 On 04/02/2016	Bond Future		Buy	824	0.00
R214 On 04/02/2016	Bond Future		Sell	824	0.00
R214 On 04/02/2016	Bond Future		Buy	824	0.00
R214 On 04/02/2016	Bond Future		Sell	824	0.00
R214 On 04/02/2016	Bond Future		Sell	824	0.00
R214 On 04/02/2016	Bond Future		Buy	824	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>8,465</b>	<b>0.00</b>