



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 : 12/02/2016

TO DATE : 12/02/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2025 Bond Future</b>					
2025 On 05/05/2016	Bond Future		Sell	1	0.00
2025 On 05/05/2016	Bond Future		Buy	1	0.00
2025 On 05/05/2016	Bond Future		Sell	3	0.00
2025 On 05/05/2016	Bond Future		Buy	3	0.00
2025 On 05/05/2016	Bond Future		Sell	100	0.00
2025 On 05/05/2016	Bond Future		Buy	100	0.00
2025 On 05/05/2016	Bond Future		Buy	104	0.00
2025 On 05/05/2016	Bond Future		Sell	104	0.00
<b>I2046 Bond Future</b>					
2046 On 05/05/2016	Bond Future		Sell	2	0.00
2046 On 05/05/2016	Bond Future		Buy	2	0.00
2046 On 05/05/2016	Bond Future		Sell	4	0.00
2046 On 05/05/2016	Bond Future		Buy	4	0.00

2046 On 05/05/2016	Bond Future			Sell	11	0.00
2046 On 05/05/2016	Bond Future			Buy	11	0.00
2046 On 05/05/2016	Bond Future			Sell	92	0.00
2046 On 05/05/2016	Bond Future			Buy	92	0.00
2046 On 05/05/2016	Bond Future			Buy	107	0.00
2046 On 05/05/2016	Bond Future			Sell	107	0.00

**I2050 Bond Future**

2050 On 05/05/2016	Bond Future			Sell	1	0.00
2050 On 05/05/2016	Bond Future			Buy	1	0.00
2050 On 05/05/2016	Bond Future			Sell	2	0.00
2050 On 05/05/2016	Bond Future			Buy	2	0.00
2050 On 05/05/2016	Bond Future			Sell	151	0.00
2050 On 05/05/2016	Bond Future			Buy	151	0.00
2050 On 05/05/2016	Bond Future			Buy	154	0.00
2050 On 05/05/2016	Bond Future			Sell	154	0.00

**R186 Bond Future**

R186 On 05/05/2016	Bond Future	8.75	Put	Buy	1	0.00
R186 On 05/05/2016	Bond Future	8.75	Put	Sell	1	0.00
R186 On 05/05/2016	Bond Future	8.75	Put	Buy	1	0.00
R186 On 05/05/2016	Bond Future	8.75	Put	Sell	1	0.00
R186 On 05/05/2016	Bond Future			Sell	4	0.00
R186 On 05/05/2016	Bond Future			Buy	4	0.00
R186 On 05/05/2016	Bond Future			Sell	5	0.00
R186 On 05/05/2016	Bond Future			Buy	5	0.00
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	9.86	Put	Sell	13	0.00
R186 On 05/05/2016	Bond Future	9.86	Put	Buy	13	0.00
R186 On 05/05/2016	Bond Future	9.96	Put	Sell	13	0.00
R186 On 05/05/2016	Bond Future	9.96	Put	Buy	13	0.00
R186 On 05/05/2016	Bond Future			Sell	37	0.00
R186 On 05/05/2016	Bond Future			Buy	37	0.00
R186 On 05/05/2016	Bond Future			Sell	73	0.00
R186 On 05/05/2016	Bond Future			Buy	73	0.00
R186 On 05/05/2016	Bond Future			Sell	155	0.00
R186 On 05/05/2016	Bond Future			Buy	155	0.00
R186 On 05/05/2016	Bond Future			Sell	203	0.00
R186 On 05/05/2016	Bond Future			Buy	203	0.00
R186 On 05/05/2016	Bond Future			Sell	350	0.00
R186 On 05/05/2016	Bond Future			Buy	350	0.00
R186 On 05/05/2016	Bond Future			Sell	674	0.00
R186 On 05/05/2016	Bond Future			Buy	674	0.00
R186 On 05/05/2016	Bond Future			Sell	708	0.00
R186 On 05/05/2016	Bond Future			Buy	708	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/05/2016	Bond Future		Sell	728	0.00
R186 On 05/05/2016	Bond Future		Buy	728	0.00
<b>R197 Bond Future</b>					
R197 On 05/05/2016	Bond Future		Sell	2	0.00
R197 On 05/05/2016	Bond Future		Buy	2	0.00
R197 On 05/05/2016	Bond Future		Sell	2	0.00
R197 On 05/05/2016	Bond Future		Buy	2	0.00
R197 On 05/05/2016	Bond Future		Sell	39	0.00
R197 On 05/05/2016	Bond Future		Buy	39	0.00
R197 On 05/05/2016	Bond Future		Buy	43	0.00
R197 On 05/05/2016	Bond Future		Sell	43	0.00
<b>R202 Bond Future</b>					
R202 On 05/05/2016	Bond Future		Sell	2	0.00
R202 On 05/05/2016	Bond Future		Buy	2	0.00
R202 On 05/05/2016	Bond Future		Buy	20	0.00
R202 On 05/05/2016	Bond Future		Sell	20	0.00
<b>R203 Bond Future</b>					
R203 On 05/05/2016	Bond Future		Sell	12	0.00
R203 On 05/05/2016	Bond Future		Buy	12	0.00
R203 On 05/05/2016	Bond Future		Sell	13	0.00
R203 On 05/05/2016	Bond Future		Buy	13	0.00
R203 On 05/05/2016	Bond Future		Sell	18	0.00
R203 On 05/05/2016	Bond Future		Buy	18	0.00
R203 On 05/05/2016	Bond Future		Sell	24	0.00
R203 On 05/05/2016	Bond Future		Buy	24	0.00
R203 On 05/05/2016	Bond Future		Sell	24	0.00
R203 On 05/05/2016	Bond Future		Buy	24	0.00
R203 On 05/05/2016	Bond Future		Sell	43	0.00
R203 On 05/05/2016	Bond Future		Buy	43	0.00
R203 On 05/05/2016	Bond Future		Sell	111	0.00
R203 On 05/05/2016	Bond Future		Buy	111	0.00
R203 On 05/05/2016	Bond Future		Buy	245	0.00
R203 On 05/05/2016	Bond Future		Sell	245	0.00
<b>R2037 Bond Future</b>					
2037 On 05/05/2016	Bond Future		Sell	38	0.00
2037 On 05/05/2016	Bond Future		Buy	38	0.00
2037 On 05/05/2016	Bond Future		Sell	187	0.00

2037 On 05/05/2016	Bond Future	Buy	187	0.00
2037 On 05/05/2016	Bond Future	Sell	225	0.00
2037 On 05/05/2016	Bond Future	Buy	225	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future	Sell	43	0.00
R208 On 05/05/2016	Bond Future	Buy	43	0.00
R208 On 05/05/2016	Bond Future	Buy	216	0.00
R208 On 05/05/2016	Bond Future	Sell	216	0.00
R208 On 05/05/2016	Bond Future	Buy	421	0.00
R208 On 05/05/2016	Bond Future	Sell	421	0.00
R208 On 05/05/2016	Bond Future	Buy	637	0.00
R208 On 05/05/2016	Bond Future	Sell	637	0.00

**R209 Bond Future**

R209 On 05/05/2016	Bond Future	Sell	17	0.00
R209 On 05/05/2016	Bond Future	Buy	17	0.00

**R210 Bond Future**

R210 On 05/05/2016	Bond Future	Sell	376	0.00
R210 On 05/05/2016	Bond Future	Buy	376	0.00

**R211 Bond Future**

R211 On 05/05/2016	Bond Future	Sell	2	0.00
R211 On 05/05/2016	Bond Future	Buy	2	0.00

**R212 Bond Future**

R212 On 05/05/2016	Bond Future	Sell	1	0.00
R212 On 05/05/2016	Bond Future	Buy	1	0.00
R212 On 05/05/2016	Bond Future	Sell	1	0.00
R212 On 05/05/2016	Bond Future	Buy	1	0.00
R212 On 05/05/2016	Bond Future	Sell	1	0.00
R212 On 05/05/2016	Bond Future	Buy	1	0.00
R212 On 05/05/2016	Bond Future	Sell	2	0.00
R212 On 05/05/2016	Bond Future	Buy	2	0.00
R212 On 05/05/2016	Bond Future	Sell	2	0.00
R212 On 05/05/2016	Bond Future	Buy	2	0.00
R212 On 05/05/2016	Bond Future	Sell	2	0.00
R212 On 05/05/2016	Bond Future	Buy	2	0.00
R212 On 05/05/2016	Bond Future	Sell	4	0.00
R212 On 05/05/2016	Bond Future	Buy	4	0.00
R212 On 05/05/2016	Bond Future	Sell	14	0.00
R212 On 05/05/2016	Bond Future	Buy	14	0.00
R212 On 05/05/2016	Bond Future	Sell	23	0.00
R212 On 05/05/2016	Bond Future	Buy	23	0.00
R212 On 05/05/2016	Bond Future	Buy	31	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 05/05/2016	Bond Future		Sell	31	0.00
<b>R214 Bond Future</b>					
R214 On 05/05/2016	Bond Future		Sell	16	0.00
R214 On 05/05/2016	Bond Future		Buy	16	0.00
R214 On 05/05/2016	Bond Future		Sell	18	0.00
R214 On 05/05/2016	Bond Future		Buy	18	0.00
R214 On 05/05/2016	Bond Future		Sell	27	0.00
R214 On 05/05/2016	Bond Future		Buy	27	0.00
R214 On 05/05/2016	Bond Future		Sell	29	0.00
R214 On 05/05/2016	Bond Future		Buy	29	0.00
R214 On 05/05/2016	Bond Future		Sell	42	0.00
R214 On 05/05/2016	Bond Future		Buy	42	0.00
R214 On 05/05/2016	Bond Future		Sell	60	0.00
R214 On 05/05/2016	Bond Future		Buy	60	0.00
R214 On 05/05/2016	Bond Future		Sell	69	0.00
R214 On 05/05/2016	Bond Future		Buy	69	0.00
R214 On 05/05/2016	Bond Future		Sell	70	0.00
R214 On 05/05/2016	Bond Future		Buy	70	0.00
R214 On 05/05/2016	Bond Future		Sell	95	0.00
R214 On 05/05/2016	Bond Future		Buy	95	0.00
R214 On 05/05/2016	Bond Future		Sell	102	0.00
R214 On 05/05/2016	Bond Future		Buy	102	0.00
R214 On 05/05/2016	Bond Future		Sell	114	0.00
R214 On 05/05/2016	Bond Future		Buy	114	0.00
R214 On 05/05/2016	Bond Future		Sell	119	0.00
R214 On 05/05/2016	Bond Future		Buy	119	0.00
R214 On 05/05/2016	Bond Future		Sell	123	0.00
R214 On 05/05/2016	Bond Future		Buy	123	0.00
R214 On 05/05/2016	Bond Future		Sell	152	0.00
R214 On 05/05/2016	Bond Future		Buy	152	0.00
R214 On 05/05/2016	Bond Future		Sell	220	0.00
R214 On 05/05/2016	Bond Future		Buy	220	0.00
R214 On 05/05/2016	Bond Future		Sell	225	0.00
R214 On 05/05/2016	Bond Future		Buy	225	0.00
R214 On 05/05/2016	Bond Future		Sell	306	0.00
R214 On 05/05/2016	Bond Future		Buy	306	0.00
R214 On 05/05/2016	Bond Future		Sell	320	0.00
R214 On 05/05/2016	Bond Future		Buy	320	0.00
R214 On 05/05/2016	Bond Future		Sell	398	0.00
R214 On 05/05/2016	Bond Future		Buy	398	0.00
R214 On 05/05/2016	Bond Future		Buy	2,505	0.00

R214 On 05/05/2016 Bond Future

Sell

2,505

0.00

**Grand Total for Daily Detailed Turnover:**

**11,556**

**0.00**