



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 : 10/03/2016

TO DATE : 10/03/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

All Bond Index Term Split 3-7 Years

AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00
AL37 On 05/05/2016	Index Future		Buy	1	0.00
AL37 On 05/05/2016	Index Future		Sell	1	0.00

I2025 Bond Future

2025 On 05/05/2016	Bond Future		Sell	77	0.00
2025 On 05/05/2016	Bond Future		Buy	77	0.00
2025 On 05/05/2016	Bond Future		Buy	77	0.00
2025 On 05/05/2016	Bond Future		Sell	77	0.00

New Inflation Linked Index

IGOV On 05/05/2016	Index Future		Sell	2	0.00
IGOV On 05/05/2016	Index Future		Buy	2	0.00

IGOV On 05/05/2016	Index Future	Buy	2	0.00
IGOV On 05/05/2016	Index Future	Sell	2	0.00

R186 Bond Future

R186 On 05/05/2016	Bond Future	Buy	3	0.00
R186 On 05/05/2016	Bond Future	Sell	3	0.00
R186 On 05/05/2016	Bond Future	Buy	3	0.00
R186 On 05/05/2016	Bond Future	Sell	3	0.00
R186 On 05/05/2016	Bond Future	Buy	22	0.00
R186 On 05/05/2016	Bond Future	Sell	22	0.00
R186 On 05/05/2016	Bond Future	Buy	28	0.00
R186 On 05/05/2016	Bond Future	Sell	28	0.00
R186 On 05/05/2016	Bond Future	Buy	31	0.00
R186 On 05/05/2016	Bond Future	Sell	31	0.00
R186 On 05/05/2016	Bond Future	Sell	175	0.00
R186 On 05/05/2016	Bond Future	Buy	175	0.00
R186 On 05/05/2016	Bond Future	Sell	175	0.00
R186 On 05/05/2016	Bond Future	Buy	175	0.00
R186 On 05/05/2016	Bond Future	Buy	492	0.00
R186 On 05/05/2016	Bond Future	Sell	492	0.00
R186 On 05/05/2016	Bond Future	Sell	579	0.00
R186 On 05/05/2016	Bond Future	Buy	579	0.00

R203 Bond Future

R203 On 05/05/2016	Bond Future	Buy	1	0.00
R203 On 05/05/2016	Bond Future	Sell	1	0.00
R203 On 05/05/2016	Bond Future	Buy	4	0.00
R203 On 05/05/2016	Bond Future	Sell	4	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	31	0.00
R203 On 05/05/2016	Bond Future	Sell	31	0.00
R203 On 05/05/2016	Bond Future	Buy	129	0.00
R203 On 05/05/2016	Bond Future	Sell	129	0.00
R203 On 05/05/2016	Bond Future	Sell	129	0.00
R203 On 05/05/2016	Bond Future	Buy	129	0.00

R2035 Bond Future

R035 On 05/05/2016	Bond Future	Sell	41	0.00
R035 On 05/05/2016	Bond Future	Buy	41	0.00
R035 On 05/05/2016	Bond Future	Sell	81	0.00
R035 On 05/05/2016	Bond Future	Buy	81	0.00
R035 On 05/05/2016	Bond Future	Sell	122	0.00
R035 On 05/05/2016	Bond Future	Buy	122	0.00

R208 Bond Futures

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 05/05/2016	Bond Future		Sell	1	0.00
R208 On 05/05/2016	Bond Future		Buy	1	0.00
R208 On 05/05/2016	Bond Future		Sell	2	0.00
R208 On 05/05/2016	Bond Future		Buy	2	0.00
R208 On 05/05/2016	Bond Future		Sell	5	0.00
R208 On 05/05/2016	Bond Future		Buy	5	0.00
R208 On 05/05/2016	Bond Future		Sell	28	0.00
R208 On 05/05/2016	Bond Future		Buy	28	0.00
R208 On 05/05/2016	Bond Future		Sell	109	0.00
R208 On 05/05/2016	Bond Future		Buy	109	0.00
R208 On 05/05/2016	Bond Future		Sell	109	0.00
R208 On 05/05/2016	Bond Future		Buy	109	0.00
R209 Bond Future					
R209 On 05/05/2016	Bond Future		Buy	5	0.00
R209 On 05/05/2016	Bond Future		Sell	5	0.00
R209 On 05/05/2016	Bond Future		Sell	10	0.00
R209 On 05/05/2016	Bond Future		Buy	10	0.00
R209 On 05/05/2016	Bond Future		Buy	10	0.00
R209 On 05/05/2016	Bond Future		Sell	10	0.00
R209 On 05/05/2016	Bond Future		Buy	12	0.00
R209 On 05/05/2016	Bond Future		Sell	12	0.00
R209 On 05/05/2016	Bond Future		Buy	21	0.00
R209 On 05/05/2016	Bond Future		Sell	21	0.00
R209 On 05/05/2016	Bond Future		Buy	23	0.00
R209 On 05/05/2016	Bond Future		Sell	23	0.00
R209 On 05/05/2016	Bond Future		Sell	24	0.00
R209 On 05/05/2016	Bond Future		Buy	24	0.00
R209 On 05/05/2016	Bond Future		Buy	25	0.00
R209 On 05/05/2016	Bond Future		Sell	25	0.00
R209 On 05/05/2016	Bond Future		Buy	27	0.00
R209 On 05/05/2016	Bond Future		Sell	27	0.00
R209 On 05/05/2016	Bond Future		Buy	27	0.00
R209 On 05/05/2016	Bond Future		Sell	27	0.00
R209 On 05/05/2016	Bond Future		Buy	32	0.00
R209 On 05/05/2016	Bond Future		Sell	32	0.00
R209 On 05/05/2016	Bond Future		Buy	33	0.00
R209 On 05/05/2016	Bond Future		Sell	33	0.00
R209 On 05/05/2016	Bond Future		Buy	38	0.00
R209 On 05/05/2016	Bond Future		Sell	38	0.00
R209 On 05/05/2016	Bond Future		Buy	45	0.00
R209 On 05/05/2016	Bond Future		Sell	45	0.00

R209 On 05/05/2016	Bond Future	Buy	54	0.00
R209 On 05/05/2016	Bond Future	Sell	54	0.00
R209 On 05/05/2016	Bond Future	Buy	85	0.00
R209 On 05/05/2016	Bond Future	Sell	85	0.00
R209 On 05/05/2016	Bond Future	Buy	144	0.00
R209 On 05/05/2016	Bond Future	Sell	144	0.00
R209 On 05/05/2016	Bond Future	Buy	154	0.00
R209 On 05/05/2016	Bond Future	Sell	154	0.00
R209 On 05/05/2016	Bond Future	Buy	257	0.00
R209 On 05/05/2016	Bond Future	Sell	257	0.00
R209 On 05/05/2016	Bond Future	Buy	311	0.00
R209 On 05/05/2016	Bond Future	Sell	311	0.00
R209 On 05/05/2016	Bond Future	Sell	415	0.00
R209 On 05/05/2016	Bond Future	Buy	415	0.00
R209 On 05/05/2016	Bond Future	Sell	888	0.00
R209 On 05/05/2016	Bond Future	Buy	888	0.00

R212 Bond Future

R212 On 05/05/2016	Bond Future	Sell	62	0.00
R212 On 05/05/2016	Bond Future	Buy	62	0.00
R212 On 05/05/2016	Bond Future	Buy	62	0.00
R212 On 05/05/2016	Bond Future	Sell	62	0.00

R213 Bond Future

R213 On 05/05/2016	Bond Future	Sell	52	0.00
R213 On 05/05/2016	Bond Future	Buy	52	0.00
R213 On 05/05/2016	Bond Future	Buy	52	0.00
R213 On 05/05/2016	Bond Future	Sell	52	0.00

Grand Total for Daily Detailed Turnover:

5,334 0.00