



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 : 24/03/2016

TO DATE : 24/03/2016

---

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

#### I2025 Bond Future

2025 On 05/05/2016	Bond Future		Buy	66	0.00
2025 On 05/05/2016	Bond Future		Sell	66	0.00
2025 On 05/05/2016	Bond Future		Sell	66	0.00
2025 On 05/05/2016	Bond Future		Buy	66	0.00

#### R197 Bond Future

R197 On 05/05/2016	Bond Future	Sell	9	0.00
R197 On 05/05/2016	Bond Future	Buy	9	0.00
R197 On 05/05/2016	Bond Future	Sell	11	0.00
R197 On 05/05/2016	Bond Future	Buy	11	0.00
R197 On 05/05/2016	Bond Future	Sell	12	0.00
R197 On 05/05/2016	Bond Future	Buy	12	0.00
R197 On 05/05/2016	Bond Future	Sell	26	0.00
R197 On 05/05/2016	Bond Future	Buy	26	0.00

**R204 Bond Future**

R204 On 05/05/2016	Bond Future	Sell	6	0.00
R204 On 05/05/2016	Bond Future	Buy	6	0.00
R204 On 05/05/2016	Bond Future	Sell	11	0.00
R204 On 05/05/2016	Bond Future	Buy	11	0.00
R204 On 05/05/2016	Bond Future	Buy	13	0.00
R204 On 05/05/2016	Bond Future	Sell	13	0.00
R204 On 05/05/2016	Bond Future	Sell	15	0.00
R204 On 05/05/2016	Bond Future	Buy	15	0.00
R204 On 05/05/2016	Bond Future	Sell	21	0.00
R204 On 05/05/2016	Bond Future	Buy	21	0.00
R204 On 05/05/2016	Bond Future	Sell	31	0.00
R204 On 05/05/2016	Bond Future	Buy	31	0.00
R204 On 05/05/2016	Bond Future	Sell	214	0.00
R204 On 05/05/2016	Bond Future	Buy	214	0.00

**R208 Bond Futures**

R208 On 05/05/2016	Bond Future	Sell	4	0.00
R208 On 05/05/2016	Bond Future	Buy	4	0.00
R208 On 05/05/2016	Bond Future	Buy	70	0.00
R208 On 05/05/2016	Bond Future	Sell	70	0.00

**R209 Bond Future**

R209 On 05/05/2016	Bond Future	Sell	3	0.00
R209 On 05/05/2016	Bond Future	Buy	3	0.00
R209 On 05/05/2016	Bond Future	Sell	69	0.00
R209 On 05/05/2016	Bond Future	Buy	69	0.00

**R212 Bond Future**

R212 On 05/05/2016	Bond Future	Sell	66	0.00
R212 On 05/05/2016	Bond Future	Buy	66	0.00
R212 On 05/05/2016	Bond Future	Buy	66	0.00
R212 On 05/05/2016	Bond Future	Sell	66	0.00

**Grand Total for Daily Detailed Turnover:**

**782 0.00**