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**INTEREST RATE AND CURRENCY DERIVATIVES** 

**DERIVATIVES DAILY DETAILED TURNOVER REPORT** 

FROM DATE : 09/03/2016 TO DATE : 09/03/2016

Johannesburg Stock Exchange

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www.jse.co.za

Registration number: 2005/022939/06

VAT number: 4080119391

Contract	Strike C/P Buy/Sell	No. of Contracts	
R186 Bond Future			
R186 On 05/05/2016 Bond Future	Buy	51	0.00
R186 On 05/05/2016 Bond Future	Sell	51	0.00
R186 On 05/05/2016 Bond Future	Buy	66	0.00
R186 On 05/05/2016 Bond Future	Sell	66	0.00
R186 On 05/05/2016 Bond Future	Buy	86	0.00
R186 On 05/05/2016 Bond Future	Sell	86	0.00
R186 On 05/05/2016 Bond Future	Sell	203	0.00
R186 On 05/05/2016 Bond Future	Buy	203	0.00
R203 Bond Future			
R203 On 05/05/2016 Bond Future	Sell	97	0.00
R203 On 05/05/2016 Bond Future	Buy	97	0.00
R203 On 05/05/2016 Bond Future	Sell	97	0.00
R203 On 05/05/2016 Bond Future	Buy	97	0.00