



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 : 31/08/2016

TO DATE : 31/08/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	24	0.00
R186 On 03/11/2016	Bond Future		Buy	24	0.00
R186 On 03/11/2016	Bond Future		Sell	26	0.00
R186 On 03/11/2016	Bond Future		Buy	26	0.00
R186 On 03/11/2016	Bond Future		Sell	30	0.00
R186 On 03/11/2016	Bond Future		Buy	30	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Sell	116	0.00
R186 On 03/11/2016	Bond Future		Buy	116	0.00
R186 On 03/11/2016	Bond Future		Sell	166	0.00
R186 On 03/11/2016	Bond Future		Buy	166	0.00

R186 On 03/11/2016	Bond Future	Sell	900	0.00
R186 On 03/11/2016	Bond Future	Buy	900	0.00
R186 On 03/11/2016	Bond Future	Sell	930	0.00
R186 On 03/11/2016	Bond Future	Buy	930	0.00
<b>R197 Bond Future</b>				
R197 On 03/11/2016	Bond Future	Sell	38	0.00
R197 On 03/11/2016	Bond Future	Buy	38	0.00
<b>R202 Bond Future</b>				
R202 On 03/11/2016	Bond Future	Buy	79	0.00
R202 On 03/11/2016	Bond Future	Sell	79	0.00
<b>R2023 Bond Future</b>				
R023 On 03/11/2016	Bond Future	Sell	40	0.00
R023 On 03/11/2016	Bond Future	Buy	40	0.00
R023 On 03/11/2016	Bond Future	Buy	40	0.00
R023 On 03/11/2016	Bond Future	Sell	40	0.00
R023 On 03/11/2016	Bond Future	Sell	50	0.00
R023 On 03/11/2016	Bond Future	Buy	50	0.00
R023 On 03/11/2016	Bond Future	Sell	50	0.00
R023 On 03/11/2016	Bond Future	Buy	50	0.00
R023 On 03/11/2016	Bond Future	Sell	82	0.00
R023 On 03/11/2016	Bond Future	Buy	82	0.00
R023 On 03/11/2016	Bond Future	Sell	97	0.00
R023 On 03/11/2016	Bond Future	Buy	97	0.00
R023 On 03/11/2016	Bond Future	Sell	188	0.00
R023 On 03/11/2016	Bond Future	Buy	188	0.00
R023 On 03/11/2016	Bond Future	Sell	197	0.00
R023 On 03/11/2016	Bond Future	Buy	197	0.00
R023 On 03/11/2016	Bond Future	Sell	1,876	0.00
R023 On 03/11/2016	Bond Future	Buy	1,876	0.00
R023 On 03/11/2016	Bond Future	Buy	2,440	0.00
R023 On 03/11/2016	Bond Future	Sell	2,440	0.00
<b>R2030 Bond Future</b>				
2030 On 03/11/2016	Bond Future	Sell	2	0.00
2030 On 03/11/2016	Bond Future	Buy	2	0.00
2030 On 03/11/2016	Bond Future	Sell	50	0.00
2030 On 03/11/2016	Bond Future	Buy	50	0.00
2030 On 03/11/2016	Bond Future	Sell	52	0.00
2030 On 03/11/2016	Bond Future	Buy	52	0.00
<b>R2037 Bond Future</b>				
2037 On 03/11/2016	Bond Future	Sell	2	0.00
2037 On 03/11/2016	Bond Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 03/11/2016	Bond Future		Sell	4	0.00
2037 On 03/11/2016	Bond Future		Buy	4	0.00
2037 On 03/11/2016	Bond Future		Sell	215	0.00
2037 On 03/11/2016	Bond Future		Buy	215	0.00
2037 On 03/11/2016	Bond Future		Sell	221	0.00
2037 On 03/11/2016	Bond Future		Buy	221	0.00
<b>R204 Bond Future</b>					
R204 On 03/11/2016	Bond Future		Buy	16	0.00
R204 On 03/11/2016	Bond Future		Sell	16	0.00
R204 On 03/11/2016	Bond Future		Sell	16	0.00
R204 On 03/11/2016	Bond Future		Buy	16	0.00
<b>R2048 Bond Future</b>					
R248 On 03/11/2016	Bond Future		Sell	4	0.00
R248 On 03/11/2016	Bond Future		Buy	4	0.00
R248 On 03/11/2016	Bond Future		Sell	5	0.00
R248 On 03/11/2016	Bond Future		Buy	5	0.00
R248 On 03/11/2016	Bond Future		Sell	7	0.00
R248 On 03/11/2016	Bond Future		Buy	7	0.00
R248 On 03/11/2016	Bond Future		Sell	28	0.00
R248 On 03/11/2016	Bond Future		Buy	28	0.00
R248 On 03/11/2016	Bond Future		Sell	44	0.00
R248 On 03/11/2016	Bond Future		Buy	44	0.00
<b>R209 Bond Future</b>					
R209 On 03/11/2016	Bond Future		Sell	10	0.00
R209 On 03/11/2016	Bond Future		Buy	10	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2016	Bond Future		Sell	10	0.00
R214 On 03/11/2016	Bond Future		Buy	10	0.00
R214 On 03/11/2016	Bond Future		Sell	12	0.00
R214 On 03/11/2016	Bond Future		Buy	12	0.00
R214 On 03/11/2016	Bond Future		Sell	27	0.00
R214 On 03/11/2016	Bond Future		Buy	27	0.00
R214 On 03/11/2016	Bond Future		Sell	54	0.00
R214 On 03/11/2016	Bond Future		Buy	54	0.00
R214 On 03/11/2016	Bond Future		Sell	99	0.00
R214 On 03/11/2016	Bond Future		Buy	99	0.00
R214 On 03/11/2016	Bond Future		Sell	202	0.00

R214 On 03/11/2016 Bond Future

Buy

202

0.00

**Grand Total for Daily Detailed Turnover:**

**8,549**

**0.00**