



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 : 27/09/2016

TO DATE : 27/09/2016

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

All Bond Index Term Split 3-7 Years

AL37 On 03/11/2016	Index Future		Buy	1	0.00
AL37 On 03/11/2016	Index Future		Sell	1	0.00

All Bond Term Splits 7-12 Years

AL7T On 03/11/2016	Index Future		Sell	1	0.00
AL7T On 03/11/2016	Index Future		Buy	1	0.00

R186 Bond Future

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	50	0.00
R186 On 03/11/2016	Bond Future		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	72	0.00
R186 On 03/11/2016	Bond Future		Buy	72	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/11/2016			Sell	5	0.00
2030 On 03/11/2016			Buy	5	0.00
2030 On 03/11/2016			Sell	8	0.00
2030 On 03/11/2016			Buy	8	0.00
2030 On 03/11/2016			Sell	11	0.00
2030 On 03/11/2016			Buy	11	0.00
2030 On 03/11/2016			Sell	20	0.00
2030 On 03/11/2016			Buy	20	0.00
2030 On 03/11/2016			Sell	25	0.00
2030 On 03/11/2016			Buy	25	0.00
2030 On 03/11/2016			Sell	25	0.00
2030 On 03/11/2016			Buy	25	0.00
2030 On 03/11/2016			Sell	28	0.00
2030 On 03/11/2016			Buy	28	0.00
2030 On 03/11/2016			Sell	93	0.00
2030 On 03/11/2016			Buy	93	0.00
2030 On 03/11/2016			Sell	181	0.00
2030 On 03/11/2016			Buy	181	0.00
2030 On 03/11/2016			Sell	552	0.00
2030 On 03/11/2016			Buy	552	0.00
2030 On 03/11/2016			Sell	1,000	0.00
2030 On 03/11/2016			Buy	1,000	0.00
R2040 Bond Future					
2040 On 03/11/2016			Sell	600	0.00
2040 On 03/11/2016			Buy	600	0.00
2040 On 03/11/2016			Sell	600	0.00
2040 On 03/11/2016			Buy	600	0.00
R214 Bond Future					
R214 On 02/02/2017			Sell	23	0.00
R214 On 02/02/2017			Buy	23	0.00
R214 On 02/02/2017			Sell	27	0.00
R214 On 02/02/2017			Buy	27	0.00
R214 On 02/02/2017			Sell	68	0.00
R214 On 02/02/2017			Buy	68	0.00
R214 On 02/02/2017			Sell	113	0.00
R214 On 02/02/2017			Buy	113	0.00
R214 On 02/02/2017			Sell	135	0.00
R214 On 02/02/2017			Buy	135	0.00
R214 On 02/02/2017			Sell	140	0.00

R214 On 02/02/2017	Bond Future	Buy	140	0.00
R214 On 02/02/2017	Bond Future	Sell	162	0.00
R214 On 02/02/2017	Bond Future	Buy	162	0.00
R214 On 02/02/2017	Bond Future	Sell	167	0.00
R214 On 02/02/2017	Bond Future	Buy	167	0.00
R214 On 02/02/2017	Bond Future	Sell	203	0.00
R214 On 02/02/2017	Bond Future	Buy	203	0.00
R214 On 02/02/2017	Bond Future	Sell	248	0.00
R214 On 02/02/2017	Bond Future	Buy	248	0.00
R214 On 02/02/2017	Bond Future	Sell	261	0.00
R214 On 02/02/2017	Bond Future	Buy	261	0.00
R214 On 02/02/2017	Bond Future	Sell	266	0.00
R214 On 02/02/2017	Bond Future	Buy	266	0.00
R214 On 02/02/2017	Bond Future	Sell	288	0.00
R214 On 02/02/2017	Bond Future	Buy	288	0.00
R214 On 02/02/2017	Bond Future	Sell	315	0.00
R214 On 02/02/2017	Bond Future	Buy	315	0.00
R214 On 02/02/2017	Bond Future	Sell	351	0.00
R214 On 02/02/2017	Bond Future	Buy	351	0.00
R214 On 02/02/2017	Bond Future	Sell	369	0.00
R214 On 02/02/2017	Bond Future	Buy	369	0.00
R214 On 02/02/2017	Bond Future	Sell	378	0.00
R214 On 02/02/2017	Bond Future	Buy	378	0.00
R214 On 02/02/2017	Bond Future	Sell	626	0.00
R214 On 02/02/2017	Bond Future	Buy	626	0.00
R214 On 03/11/2016	Bond Future	Buy	844	0.00
R214 On 03/11/2016	Bond Future	Sell	844	0.00
R214 On 03/11/2016	Bond Future	Sell	844	0.00
R214 On 03/11/2016	Bond Future	Buy	844	0.00
R214 On 02/02/2017	Bond Future	Sell	946	0.00
R214 On 02/02/2017	Bond Future	Buy	946	0.00
R214 On 02/02/2017	Bond Future	Sell	2,293	0.00
R214 On 02/02/2017	Bond Future	Buy	2,293	0.00
R214 On 02/02/2017	Bond Future	Buy	7,379	0.00
R214 On 02/02/2017	Bond Future	Sell	7,379	0.00

Grand Total for Daily Detailed Turnover:

20,192

0.00