



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 : 04/10/2016

TO DATE : 04/10/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### All Bond Index Term Split 3-7 Years

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

#### I2033 Bond Future

2033 On 03/11/2016	Bond Future		Sell	1	0.00
2033 On 03/11/2016	Bond Future		Buy	1	0.00
2033 On 03/11/2016	Bond Future		Sell	9	0.00
2033 On 03/11/2016	Bond Future		Buy	9	0.00

#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Sell	1	0.00
R186 On 03/11/2016	Bond Future		Buy	1	0.00
R186 On 03/11/2016	Bond Future		Sell	1	0.00
R186 On 03/11/2016	Bond Future		Buy	1	0.00

R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Buy	3	0.00
R186 On 03/11/2016	Bond Future	Sell	3	0.00
R186 On 03/11/2016	Bond Future	Sell	4	0.00
R186 On 03/11/2016	Bond Future	Buy	4	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Buy	22	0.00
R186 On 03/11/2016	Bond Future	Sell	22	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	25	0.00
R186 On 03/11/2016	Bond Future	Sell	25	0.00
R186 On 03/11/2016	Bond Future	Buy	26	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	26	0.00
R186 On 03/11/2016	Bond Future	Buy	27	0.00
R186 On 03/11/2016	Bond Future	Sell	27	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	114	0.00
R186 On 03/11/2016	Bond Future	Sell	114	0.00
R186 On 03/11/2016	Bond Future	Sell	119	0.00
R186 On 03/11/2016	Bond Future	Buy	119	0.00
R186 On 03/11/2016	Bond Future	Buy	119	0.00
R186 On 03/11/2016	Bond Future	Sell	119	0.00
R186 On 03/11/2016	Bond Future	Sell	163	0.00
R186 On 03/11/2016	Bond Future	Buy	163	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Buy	1,000	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Buy	1,000	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Buy	1,000	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Buy	1,000	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Sell	1,000	0.00
R186 On 03/11/2016	Bond Future	Buy	1,000	0.00

**R203 Bond Future**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 On 03/11/2016	Bond Future		Sell	100	0.00
R203 On 03/11/2016	Bond Future		Buy	100	0.00
R203 On 03/11/2016	Bond Future		Sell	100	0.00
R203 On 03/11/2016	Bond Future		Buy	100	0.00
R203 On 03/11/2016	Bond Future		Buy	100	0.00
R203 On 03/11/2016	Bond Future		Sell	100	0.00
R203 On 03/11/2016	Bond Future		Sell	100	0.00
R203 On 03/11/2016	Bond Future		Buy	100	0.00
R203 On 03/11/2016	Bond Future		Sell	300	0.00
R203 On 03/11/2016	Bond Future		Buy	300	0.00
R203 On 03/11/2016	Bond Future		Sell	300	0.00
R203 On 03/11/2016	Bond Future		Buy	300	0.00
<b>R2035 Bond Future</b>					
R035 On 03/11/2016	Bond Future		Sell	27	0.00
R035 On 03/11/2016	Bond Future		Buy	27	0.00
<b>R2048 Bond Future</b>					
R248 On 03/11/2016	Bond Future		Buy	1	0.00
R248 On 03/11/2016	Bond Future		Sell	1	0.00
R248 On 03/11/2016	Bond Future		Buy	1	0.00
R248 On 03/11/2016	Bond Future		Sell	1	0.00
R248 On 03/11/2016	Bond Future		Buy	1	0.00
R248 On 03/11/2016	Bond Future		Sell	1	0.00
R248 On 03/11/2016	Bond Future		Sell	2	0.00
R248 On 03/11/2016	Bond Future		Buy	2	0.00
R248 On 03/11/2016	Bond Future		Buy	3	0.00
R248 On 03/11/2016	Bond Future		Sell	3	0.00
R248 On 03/11/2016	Bond Future		Buy	7	0.00
R248 On 03/11/2016	Bond Future		Sell	7	0.00
R248 On 03/11/2016	Bond Future		Buy	28	0.00
R248 On 03/11/2016	Bond Future		Sell	28	0.00
R248 On 03/11/2016	Bond Future		Sell	41	0.00
R248 On 03/11/2016	Bond Future		Buy	41	0.00
<b>R209 Bond Future</b>					
R209 On 03/11/2016	Bond Future		Buy	1	0.00
R209 On 03/11/2016	Bond Future		Sell	1	0.00
R209 On 03/11/2016	Bond Future		Buy	1	0.00
R209 On 03/11/2016	Bond Future		Sell	1	0.00
R209 On 03/11/2016	Bond Future		Buy	1	0.00

