



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 : 13/09/2016

TO DATE : 13/09/2016

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### 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
AL7T On 03/11/2016	Index Future		Sell	1	0.00
AL7T On 03/11/2016	Index Future		Buy	1	0.00
AL7T On 03/11/2016	Index Future		Sell	1	0.00
AL7T On 03/11/2016	Index Future		Buy	1	0.00
AL7T On 03/11/2016	Index Future		Sell	1	0.00
AL7T On 03/11/2016	Index Future		Buy	1	0.00
AL7T On 03/11/2016	Index Future		Sell	1	0.00
AL7T On 03/11/2016	Index Future		Buy	1	0.00
AL7T On 03/11/2016	Index Future		Sell	1	0.00
AL7T On 03/11/2016	Index Future		Buy	1	0.00
AL7T On 03/11/2016	Index Future		Sell	6	0.00
AL7T On 03/11/2016	Index Future		Buy	6	0.00

**I2033 Bond Future**

2033 On 03/11/2016	Bond Future	Buy	1	0.00
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	1	0.00
2033 On 03/11/2016	Bond Future	Buy	1	0.00
2033 On 03/11/2016	Bond Future	Sell	1	0.00
2033 On 03/11/2016	Bond Future	Buy	3	0.00
2033 On 03/11/2016	Bond Future	Sell	3	0.00
2033 On 03/11/2016	Bond Future	Sell	6	0.00
2033 On 03/11/2016	Bond Future	Buy	6	0.00

**I2046 Bond Future**

2046 On 03/11/2016	Bond Future	Buy	3	0.00
2046 On 03/11/2016	Bond Future	Sell	3	0.00
2046 On 03/11/2016	Bond Future	Buy	5	0.00
2046 On 03/11/2016	Bond Future	Sell	5	0.00
2046 On 03/11/2016	Bond Future	Buy	6	0.00
2046 On 03/11/2016	Bond Future	Sell	6	0.00
2046 On 03/11/2016	Bond Future	Buy	9	0.00
2046 On 03/11/2016	Bond Future	Sell	9	0.00
2046 On 03/11/2016	Bond Future	Buy	10	0.00
2046 On 03/11/2016	Bond Future	Sell	10	0.00
2046 On 03/11/2016	Bond Future	Buy	14	0.00
2046 On 03/11/2016	Bond Future	Sell	14	0.00
2046 On 03/11/2016	Bond Future	Buy	19	0.00
2046 On 03/11/2016	Bond Future	Sell	19	0.00
2046 On 03/11/2016	Bond Future	Buy	66	0.00
2046 On 03/11/2016	Bond Future	Sell	66	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	Buy	1	0.00
R186 On 03/11/2016	Bond Future	Sell	1	0.00
R186 On 03/11/2016	Bond Future	Buy	4	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	4	0.00
R186 On 03/11/2016	Bond Future	Buy	11	0.00
R186 On 03/11/2016	Bond Future	Sell	11	0.00
R186 On 03/11/2016	Bond Future	Sell	20	0.00
R186 On 03/11/2016	Bond Future	Buy	20	0.00
R186 On 03/11/2016	Bond Future	Buy	29	0.00
R186 On 03/11/2016	Bond Future	Sell	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
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R186 On 03/11/2016	Bond Future		Buy	31	0.00
R186 On 03/11/2016	Bond Future		Sell	31	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		Buy	50	0.00
R186 On 03/11/2016	Bond Future		Sell	50	0.00
R186 On 03/11/2016	Bond Future		Sell	79	0.00
R186 On 03/11/2016	Bond Future		Buy	79	0.00
R186 On 03/11/2016	Bond Future		Sell	80	0.00
R186 On 03/11/2016	Bond Future		Buy	80	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		Sell	300	0.00
R186 On 03/11/2016	Bond Future		Buy	300	0.00
R186 On 03/11/2016	Bond Future		Sell	320	0.00
R186 On 03/11/2016	Bond Future		Buy	320	0.00
R186 On 03/11/2016	Bond Future		Sell	380	0.00
R186 On 03/11/2016	Bond Future		Buy	380	0.00
R186 On 03/11/2016	Bond Future		Sell	490	0.00
R186 On 03/11/2016	Bond Future		Buy	490	0.00
R186 On 03/11/2016	Bond Future		Sell	820	0.00
R186 On 03/11/2016	Bond Future		Buy	820	0.00
R186 On 03/11/2016	Bond Future		Buy	2,410	0.00
R186 On 03/11/2016	Bond Future		Sell	2,410	0.00

**R197 Bond Future**

R197 On 03/11/2016	Bond Future		Buy	1	0.00
R197 On 03/11/2016	Bond Future		Sell	1	0.00
R197 On 03/11/2016	Bond Future		Buy	2	0.00
R197 On 03/11/2016	Bond Future		Sell	2	0.00
R197 On 03/11/2016	Bond Future		Buy	5	0.00
R197 On 03/11/2016	Bond Future		Sell	5	0.00
R197 On 03/11/2016	Bond Future		Buy	6	0.00
R197 On 03/11/2016	Bond Future		Sell	6	0.00
R197 On 03/11/2016	Bond Future		Buy	6	0.00
R197 On 03/11/2016	Bond Future		Sell	6	0.00
R197 On 03/11/2016	Bond Future		Buy	13	0.00
R197 On 03/11/2016	Bond Future		Sell	13	0.00
R197 On 03/11/2016	Bond Future		Sell	33	0.00
R197 On 03/11/2016	Bond Future		Buy	33	0.00

**R202 Bond Future**

R202 On 03/11/2016	Bond Future	Buy	1	0.00
R202 On 03/11/2016	Bond Future	Sell	1	0.00
R202 On 03/11/2016	Bond Future	Buy	1	0.00
R202 On 03/11/2016	Bond Future	Sell	1	0.00
R202 On 03/11/2016	Bond Future	Buy	1	0.00
R202 On 03/11/2016	Bond Future	Sell	1	0.00
R202 On 03/11/2016	Bond Future	Buy	3	0.00
R202 On 03/11/2016	Bond Future	Sell	3	0.00
R202 On 03/11/2016	Bond Future	Buy	4	0.00
R202 On 03/11/2016	Bond Future	Sell	4	0.00
R202 On 03/11/2016	Bond Future	Buy	4	0.00
R202 On 03/11/2016	Bond Future	Sell	4	0.00
R202 On 03/11/2016	Bond Future	Buy	8	0.00
R202 On 03/11/2016	Bond Future	Sell	8	0.00
R202 On 03/11/2016	Bond Future	Buy	22	0.00
R202 On 03/11/2016	Bond Future	Sell	22	0.00

**R2035 Bond Future**

R035 On 03/11/2016	Bond Future	Buy	542	0.00
R035 On 03/11/2016	Bond Future	Sell	542	0.00
R035 On 03/11/2016	Bond Future	Buy	542	0.00
R035 On 03/11/2016	Bond Future	Buy	542	0.00
R035 On 03/11/2016	Bond Future	Sell	542	0.00
R035 On 03/11/2016	Bond Future	Sell	542	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Buy	487	0.00
R204 On 03/11/2016	Bond Future	Sell	487	0.00
R204 On 03/11/2016	Bond Future	Buy	1,153	0.00
R204 On 03/11/2016	Bond Future	Sell	1,153	0.00
R204 On 03/11/2016	Bond Future	Sell	1,640	0.00
R204 On 03/11/2016	Bond Future	Buy	1,640	0.00

**R207 Bond Future**

R207 On 03/11/2016	Bond Future	Sell	90	0.00
R207 On 03/11/2016	Bond Future	Buy	90	0.00
R207 On 03/11/2016	Bond Future	Sell	189	0.00
R207 On 03/11/2016	Bond Future	Buy	189	0.00
R207 On 03/11/2016	Bond Future	Sell	297	0.00
R207 On 03/11/2016	Bond Future	Buy	297	0.00
R207 On 03/11/2016	Bond Future	Sell	387	0.00
R207 On 03/11/2016	Bond Future	Buy	387	0.00

**R208 Bond Futures**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 On 03/11/2016	Bond Future		Sell	280	0.00
R208 On 03/11/2016	Bond Future		Buy	280	0.00
R208 On 03/11/2016	Bond Future		Sell	630	0.00
R208 On 03/11/2016	Bond Future		Buy	630	0.00
R208 On 03/11/2016	Bond Future		Buy	910	0.00
R208 On 03/11/2016	Bond Future		Sell	910	0.00
<b>R209 Bond Future</b>					
R209 On 03/11/2016	Bond Future		Sell	3	0.00
R209 On 03/11/2016	Bond Future		Buy	3	0.00
R209 On 03/11/2016	Bond Future		Sell	22	0.00
R209 On 03/11/2016	Bond Future		Buy	22	0.00
R209 On 03/11/2016	Bond Future		Sell	34	0.00
R209 On 03/11/2016	Bond Future		Buy	34	0.00
R209 On 03/11/2016	Bond Future		Sell	42	0.00
R209 On 03/11/2016	Bond Future		Buy	42	0.00
R209 On 03/11/2016	Bond Future		Sell	43	0.00
R209 On 03/11/2016	Bond Future		Buy	43	0.00
R209 On 03/11/2016	Bond Future		Sell	159	0.00
R209 On 03/11/2016	Bond Future		Buy	159	0.00
R209 On 03/11/2016	Bond Future		Sell	303	0.00
R209 On 03/11/2016	Bond Future		Buy	303	0.00
<b>R210 Bond Future</b>					
R210 On 03/11/2016	Bond Future		Buy	1	0.00
R210 On 03/11/2016	Bond Future		Sell	1	0.00
R210 On 03/11/2016	Bond Future		Buy	1	0.00
R210 On 03/11/2016	Bond Future		Sell	1	0.00
R210 On 03/11/2016	Bond Future		Buy	1	0.00
R210 On 03/11/2016	Bond Future		Sell	1	0.00
R210 On 03/11/2016	Bond Future		Buy	6	0.00
R210 On 03/11/2016	Bond Future		Sell	6	0.00
R210 On 03/11/2016	Bond Future		Sell	9	0.00
R210 On 03/11/2016	Bond Future		Buy	9	0.00
<b>R211 Bond Future</b>					
R211 On 03/11/2016	Bond Future		Buy	5	0.00
R211 On 03/11/2016	Bond Future		Sell	5	0.00
<b>R212 Bond Future</b>					
R212 On 03/11/2016	Bond Future		Buy	2	0.00

R212 On 03/11/2016	Bond Future	Sell	2	0.00
R212 On 03/11/2016	Bond Future	Buy	2	0.00
R212 On 03/11/2016	Bond Future	Sell	2	0.00
R212 On 03/11/2016	Bond Future	Buy	2	0.00
R212 On 03/11/2016	Bond Future	Sell	2	0.00
R212 On 03/11/2016	Bond Future	Buy	3	0.00
R212 On 03/11/2016	Bond Future	Sell	3	0.00
R212 On 03/11/2016	Bond Future	Buy	4	0.00
R212 On 03/11/2016	Bond Future	Sell	4	0.00
R212 On 03/11/2016	Bond Future	Buy	4	0.00
R212 On 03/11/2016	Bond Future	Sell	4	0.00
R212 On 03/11/2016	Bond Future	Buy	6	0.00
R212 On 03/11/2016	Bond Future	Sell	6	0.00
R212 On 03/11/2016	Bond Future	Buy	6	0.00
R212 On 03/11/2016	Bond Future	Sell	6	0.00
R212 On 03/11/2016	Bond Future	Buy	7	0.00
R212 On 03/11/2016	Bond Future	Sell	7	0.00
R212 On 03/11/2016	Bond Future	Buy	10	0.00
R212 On 03/11/2016	Bond Future	Sell	10	0.00
R212 On 03/11/2016	Bond Future	Buy	10	0.00
R212 On 03/11/2016	Bond Future	Sell	10	0.00
R212 On 03/11/2016	Bond Future	Buy	13	0.00
R212 On 03/11/2016	Bond Future	Sell	13	0.00
R212 On 03/11/2016	Bond Future	Buy	13	0.00
R212 On 03/11/2016	Bond Future	Sell	13	0.00
R212 On 03/11/2016	Bond Future	Buy	17	0.00
R212 On 03/11/2016	Bond Future	Sell	17	0.00
R212 On 03/11/2016	Bond Future	Buy	18	0.00
R212 On 03/11/2016	Bond Future	Sell	18	0.00
R212 On 03/11/2016	Bond Future	Buy	32	0.00
R212 On 03/11/2016	Bond Future	Sell	32	0.00
R212 On 03/11/2016	Bond Future	Buy	38	0.00
R212 On 03/11/2016	Bond Future	Sell	38	0.00
R212 On 03/11/2016	Bond Future	Buy	41	0.00
R212 On 03/11/2016	Bond Future	Sell	41	0.00
R212 On 03/11/2016	Bond Future	Buy	48	0.00
R212 On 03/11/2016	Bond Future	Sell	48	0.00
R212 On 03/11/2016	Bond Future	Buy	55	0.00
R212 On 03/11/2016	Bond Future	Sell	55	0.00
R212 On 03/11/2016	Bond Future	Buy	61	0.00
R212 On 03/11/2016	Bond Future	Sell	61	0.00
R212 On 03/11/2016	Bond Future	Buy	104	0.00
R212 On 03/11/2016	Bond Future	Sell	104	0.00
R212 On 03/11/2016	Bond Future	Buy	107	0.00
R212 On 03/11/2016	Bond Future	Sell	107	0.00
R212 On 03/11/2016	Bond Future	Buy	111	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	
R212 On 03/11/2016	Bond Future		Sell	111	0.00
R212 On 03/11/2016	Bond Future		Buy	197	0.00
R212 On 03/11/2016	Bond Future		Sell	197	0.00
R212 On 03/11/2016	Bond Future		Sell	911	0.00
R212 On 03/11/2016	Bond Future		Buy	911	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>15,686</b>	<b>0.00</b>