



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 : 22/09/2016

TO DATE : 22/09/2016

---

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

---

#### R186 Bond Future

R186 On 03/11/2016	Bond Future		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	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		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		Sell	77	0.00
R186 On 03/11/2016	Bond Future		Buy	77	0.00
R186 On 03/11/2016	Bond Future		Sell	85	0.00
R186 On 03/11/2016	Bond Future		Buy	85	0.00

R186 On 03/11/2016	Bond Future	Buy	150	0.00
R186 On 03/11/2016	Bond Future	Sell	150	0.00
R186 On 03/11/2016	Bond Future	Sell	150	0.00
R186 On 03/11/2016	Bond Future	Buy	150	0.00
R186 On 03/11/2016	Bond Future	Buy	195	0.00
R186 On 03/11/2016	Bond Future	Sell	195	0.00
R186 On 03/11/2016	Bond Future	Sell	200	0.00
R186 On 03/11/2016	Bond Future	Buy	200	0.00
R186 On 03/11/2016	Bond Future	Sell	229	0.00
R186 On 03/11/2016	Bond Future	Buy	229	0.00
R186 On 03/11/2016	Bond Future	Buy	267	0.00
R186 On 03/11/2016	Bond Future	Sell	267	0.00
R186 On 03/11/2016	Bond Future	Buy	394	0.00
R186 On 03/11/2016	Bond Future	Sell	394	0.00
R186 On 03/11/2016	Bond Future	Buy	436	0.00
R186 On 03/11/2016	Bond Future	Sell	436	0.00
R186 On 03/11/2016	Bond Future	Buy	629	0.00
R186 On 03/11/2016	Bond Future	Sell	629	0.00
R186 On 03/11/2016	Bond Future	Buy	741	0.00
R186 On 03/11/2016	Bond Future	Sell	741	0.00
R186 On 03/11/2016	Bond Future	Buy	884	0.00
R186 On 03/11/2016	Bond Future	Sell	884	0.00
R186 On 03/11/2016	Bond Future	Sell	2,957	0.00
R186 On 03/11/2016	Bond Future	Buy	2,957	0.00

**R2037 Bond Future**

2037 On 03/11/2016	Bond Future	Buy	67	0.00
2037 On 03/11/2016	Bond Future	Sell	67	0.00
2037 On 03/11/2016	Bond Future	Buy	115	0.00
2037 On 03/11/2016	Bond Future	Sell	115	0.00
2037 On 03/11/2016	Bond Future	Buy	1,625	0.00
2037 On 03/11/2016	Bond Future	Sell	1,625	0.00
2037 On 03/11/2016	Bond Future	Sell	1,807	0.00
2037 On 03/11/2016	Bond Future	Buy	1,807	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Buy	59	0.00
R204 On 03/11/2016	Bond Future	Sell	59	0.00
R204 On 03/11/2016	Bond Future	Buy	59	0.00
R204 On 03/11/2016	Bond Future	Sell	59	0.00

**R2048 Bond Future**

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	5	0.00
R248 On 03/11/2016	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 03/11/2016	Bond Future		Buy	21	0.00
R248 On 03/11/2016	Bond Future		Sell	21	0.00
R248 On 03/11/2016	Bond Future		Buy	26	0.00
R248 On 03/11/2016	Bond Future		Sell	26	0.00
R248 On 03/11/2016	Bond Future		Buy	95	0.00
R248 On 03/11/2016	Bond Future		Sell	95	0.00
R248 On 03/11/2016	Bond Future		Buy	144	0.00
R248 On 03/11/2016	Bond Future		Sell	144	0.00
R248 On 03/11/2016	Bond Future		Buy	174	0.00
R248 On 03/11/2016	Bond Future		Sell	174	0.00
R248 On 03/11/2016	Bond Future		Sell	466	0.00
R248 On 03/11/2016	Bond Future		Buy	466	0.00
<b>R214 Bond Future</b>					
R214 On 03/11/2016	Bond Future		Buy	28	0.00
R214 On 03/11/2016	Bond Future		Sell	28	0.00
R214 On 03/11/2016	Bond Future		Buy	30	0.00
R214 On 03/11/2016	Bond Future		Sell	30	0.00
R214 On 03/11/2016	Bond Future		Buy	52	0.00
R214 On 03/11/2016	Bond Future		Sell	52	0.00
R214 On 03/11/2016	Bond Future		Buy	110	0.00
R214 On 03/11/2016	Bond Future		Sell	110	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,336</b>	<b>0.00</b>