



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 : 30/09/2016

TO DATE : 30/09/2016

---

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

---

#### All Bond Index

ALBI On 02/02/2017	Index Future		Sell	2	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Buy	2	0.00
ALBI On 02/02/2017	Index Future		Sell	2	0.00

#### ES33 Bond Future

ES33 On 03/11/2016	Bond Future		Sell	1	0.00
ES33 On 03/11/2016	Bond Future		Buy	1	0.00
ES33 On 03/11/2016	Bond Future		Sell	1	0.00
ES33 On 03/11/2016	Bond Future		Buy	1	0.00
ES33 On 03/11/2016	Bond Future		Sell	1	0.00
ES33 On 03/11/2016	Bond Future		Buy	1	0.00
ES33 On 03/11/2016	Bond Future		Sell	8	0.00
ES33 On 03/11/2016	Bond Future		Buy	8	0.00

**I2033 Bond Future**

2033 On 03/11/2016	Bond Future		Buy	8	0.00
2033 On 03/11/2016	Bond Future		Sell	8	0.00

**I2038 Bond Future**

2038 On 03/11/2016	Bond Future		Buy	2	0.00
2038 On 03/11/2016	Bond Future		Sell	2	0.00
2038 On 03/11/2016	Bond Future		Buy	188	0.00
2038 On 03/11/2016	Bond Future		Sell	188	0.00
2038 On 03/11/2016	Bond Future		Sell	190	0.00
2038 On 03/11/2016	Bond Future		Buy	190	0.00

**I2046 Bond Future**

2046 On 03/11/2016	Bond Future		Sell	118	0.00
2046 On 03/11/2016	Bond Future		Buy	118	0.00

**I2050 Bond Future**

2050 On 03/11/2016	Bond Future		Sell	1	0.00
2050 On 03/11/2016	Bond Future		Buy	1	0.00
2050 On 03/11/2016	Bond Future		Sell	60	0.00
2050 On 03/11/2016	Bond Future		Buy	60	0.00

**Jibar Tradeable Future**

JBAF On 15/03/2017	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/03/2017	Jibar Tradeable Future		Buy	1,000	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		Sell	2	0.00
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	2	0.00
R186 On 03/11/2016	Bond Future		Sell	2	0.00
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	2	0.00
R186 On 02/02/2017	Bond Future	8.00	Call Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.00	Call Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.00	Call Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	5	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	5	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	5	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	5	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	9	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	9	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	9	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	9	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	10	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	10	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	10	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	10	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	10	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			Buy	11	0.00
R186 On 03/11/2016	Bond Future			Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	11	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	11	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	11	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	22	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	22	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	25	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Buy	37	0.00
R186 On 02/02/2017	Bond Future	9.50	Put	Sell	37	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	40	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	40	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	40	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	40	0.00
R186 On 03/11/2016	Bond Future			Buy	73	0.00
R186 On 03/11/2016	Bond Future			Sell	73	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	100	0.00
R186 On 03/11/2016	Bond Future	Sell	100	0.00
R186 On 03/11/2016	Bond Future	Buy	118	0.00
R186 On 03/11/2016	Bond Future	Sell	118	0.00
R186 On 03/11/2016	Bond Future	Sell	215	0.00
R186 On 03/11/2016	Bond Future	Buy	215	0.00

**R202 Bond Future**

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	Sell	168	0.00
R202 On 03/11/2016	Bond Future	Buy	168	0.00

**R2035 Bond Future**

R035 On 03/11/2016	Bond Future	Sell	10	0.00
R035 On 03/11/2016	Bond Future	Buy	10	0.00
R035 On 03/11/2016	Bond Future	Sell	10	0.00
R035 On 03/11/2016	Bond Future	Buy	10	0.00

**R2037 Bond Future**

2037 On 03/11/2016	Bond Future	Buy	24	0.00
2037 On 03/11/2016	Bond Future	Sell	24	0.00
2037 On 03/11/2016	Bond Future	Sell	24	0.00
2037 On 03/11/2016	Bond Future	Buy	24	0.00

**R204 Bond Future**

R204 On 03/11/2016	Bond Future	Buy	4	0.00
R204 On 03/11/2016	Bond Future	Sell	4	0.00
R204 On 03/11/2016	Bond Future	Sell	4	0.00
R204 On 03/11/2016	Bond Future	Buy	4	0.00

**R2048 Bond Future**

R248 On 03/11/2016	Bond Future	Sell	62	0.00
R248 On 03/11/2016	Bond Future	Buy	62	0.00
R248 On 03/11/2016	Bond Future	Sell	62	0.00
R248 On 03/11/2016	Bond Future	Buy	62	0.00

**Grand Total for Daily Detailed Turnover:**

**3,976 0.00**