



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 : 05/11/2015

TO DATE : 05/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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Govi Total Return Index

GOVI On 04/02/2016	GOVI		Sell	7	0.00
GOVI On 04/02/2016	GOVI		Buy	7	0.00
GOVI On 04/02/2016	GOVI		Buy	7	0.00
GOVI On 04/02/2016	GOVI		Sell	7	0.00
GOVI On 04/02/2016	GOVI		Sell	8	0.00
GOVI On 04/02/2016	GOVI		Buy	8	0.00
GOVI On 04/02/2016	GOVI		Sell	10	0.00
GOVI On 04/02/2016	GOVI		Buy	10	0.00
GOVI On 04/02/2016	GOVI		Buy	15	0.00
GOVI On 04/02/2016	GOVI		Sell	15	0.00
GOVI On 04/02/2016	GOVI		Sell	25	0.00
GOVI On 04/02/2016	GOVI		Buy	25	0.00
GOVI On 04/02/2016	GOVI		Buy	35	0.00
GOVI On 04/02/2016	GOVI		Sell	35	0.00

GOVI On 04/02/2016	GOVI		Sell	57	0.00
GOVI On 04/02/2016	GOVI		Buy	57	0.00
GOVI On 04/02/2016	GOVI		Buy	57	0.00
GOVI On 04/02/2016	GOVI		Sell	57	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Buy	8	0.00
R186 On 04/02/2016	Bond Future		Sell	8	0.00
R186 On 04/02/2016	Bond Future		Buy	8	0.00
R186 On 04/02/2016	Bond Future		Sell	8	0.00
R186 On 04/02/2016	Bond Future		Buy	16	0.00
R186 On 04/02/2016	Bond Future		Sell	16	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	19	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	19	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	19	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	19	0.00
R186 On 04/02/2016	Bond Future		Sell	20	0.00
R186 On 04/02/2016	Bond Future		Buy	20	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	28	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	28	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	28	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	28	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	28	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	28	0.00
R186 On 04/02/2016	Bond Future		Sell	29	0.00
R186 On 04/02/2016	Bond Future		Buy	29	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	34	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	34	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	34	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	34	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	34	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	34	0.00
R186 On 04/02/2016	Bond Future		Sell	36	0.00
R186 On 04/02/2016	Bond Future		Buy	36	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	36	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	36	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	36	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	36	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	36	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	36	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	37	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	37	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	37	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	37	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	37	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	37	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	37	0.00
R186 On 04/02/2016	Bond Future			Sell	38	0.00
R186 On 04/02/2016	Bond Future			Buy	38	0.00
R186 On 04/02/2016	Bond Future			Sell	39	0.00
R186 On 04/02/2016	Bond Future			Buy	39	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	39	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	39	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	39	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	39	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	39	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	39	0.00
R186 On 04/02/2016	Bond Future			Sell	41	0.00
R186 On 04/02/2016	Bond Future			Buy	41	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	45	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	45	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	45	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	45	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	45	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	45	0.00
R186 On 04/02/2016	Bond Future			Sell	48	0.00
R186 On 04/02/2016	Bond Future			Buy	48	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	60	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	60	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	76	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	76	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	76	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	76	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	76	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	76	0.00
R186 On 04/02/2016	Bond Future			Sell	80	0.00
R186 On 04/02/2016	Bond Future			Buy	80	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	82	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	82	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	82	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	82	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	82	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	82	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	85	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	85	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	85	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	85	0.00

R186 On 04/02/2016	Bond Future	8.70	Put	Sell	85	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	85	0.00
R186 On 04/02/2016	Bond Future			Sell	87	0.00
R186 On 04/02/2016	Bond Future			Buy	87	0.00
R186 On 04/02/2016	Bond Future			Sell	90	0.00
R186 On 04/02/2016	Bond Future			Buy	90	0.00
R186 On 04/02/2016	Bond Future			Buy	93	0.00
R186 On 04/02/2016	Bond Future			Sell	93	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	93	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	93	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	93	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	93	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	93	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	93	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	94	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	94	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	94	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	94	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	94	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	94	0.00
R186 On 04/02/2016	Bond Future			Sell	98	0.00
R186 On 04/02/2016	Bond Future			Buy	98	0.00
R186 On 04/02/2016	Bond Future			Sell	100	0.00
R186 On 04/02/2016	Bond Future			Buy	100	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	105	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	105	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	105	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	105	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	105	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	105	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	108	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	108	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	108	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	108	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	108	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	108	0.00
R186 On 04/02/2016	Bond Future			Buy	109	0.00
R186 On 04/02/2016	Bond Future			Sell	109	0.00
R186 On 04/02/2016	Bond Future			Buy	109	0.00
R186 On 04/02/2016	Bond Future			Sell	109	0.00
R186 On 04/02/2016	Bond Future			Sell	112	0.00
R186 On 04/02/2016	Bond Future			Buy	112	0.00
R186 On 04/02/2016	Bond Future			Sell	115	0.00
R186 On 04/02/2016	Bond Future			Buy	115	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	117	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	117	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	117	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	117	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	117	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	117	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	117	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	117	0.00
R186 On 04/02/2016	Bond Future			Buy	124	0.00
R186 On 04/02/2016	Bond Future			Sell	124	0.00
R186 On 04/02/2016	Bond Future			Sell	125	0.00
R186 On 04/02/2016	Bond Future			Buy	125	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	133	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	133	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	133	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	133	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	133	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	133	0.00
R186 On 04/02/2016	Bond Future			Sell	141	0.00
R186 On 04/02/2016	Bond Future			Buy	141	0.00
R186 On 04/02/2016	Bond Future			Sell	146	0.00
R186 On 04/02/2016	Bond Future			Buy	146	0.00
R186 On 04/02/2016	Bond Future			Buy	147	0.00
R186 On 04/02/2016	Bond Future			Sell	147	0.00
R186 On 04/02/2016	Bond Future			Buy	147	0.00
R186 On 04/02/2016	Bond Future			Sell	147	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	177	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	177	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	177	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	177	0.00
R186 On 04/02/2016	Bond Future			Sell	184	0.00
R186 On 04/02/2016	Bond Future			Buy	184	0.00
R186 On 04/02/2016	Bond Future			Sell	188	0.00
R186 On 04/02/2016	Bond Future			Buy	188	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	190	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	190	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	190	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	190	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	190	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	190	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	191	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	191	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	191	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	191	0.00

R186 On 04/02/2016	Bond Future	8.70	Put	Sell	191	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	191	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	201	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	201	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	201	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	201	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	201	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	201	0.00
R186 On 04/02/2016	Bond Future			Buy	202	0.00
R186 On 04/02/2016	Bond Future			Sell	202	0.00
R186 On 04/02/2016	Bond Future			Buy	202	0.00
R186 On 04/02/2016	Bond Future			Sell	202	0.00
R186 On 04/02/2016	Bond Future			Sell	213	0.00
R186 On 04/02/2016	Bond Future			Buy	213	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	239	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	239	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	239	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	239	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	239	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	239	0.00
R186 On 04/02/2016	Bond Future			Sell	253	0.00
R186 On 04/02/2016	Bond Future			Buy	253	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	295	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	295	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	295	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	295	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	295	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	295	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	307	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	307	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	307	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	307	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	307	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	307	0.00
R186 On 04/02/2016	Bond Future			Sell	313	0.00
R186 On 04/02/2016	Bond Future			Buy	313	0.00
R186 On 04/02/2016	Bond Future			Sell	325	0.00
R186 On 04/02/2016	Bond Future			Buy	325	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	340	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	340	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	340	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	340	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	340	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	340	0.00
R186 On 04/02/2016	Bond Future			Sell	360	0.00
R186 On 04/02/2016	Bond Future			Buy	360	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	365	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	365	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	365	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	365	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	365	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	365	0.00
R186 On 04/02/2016	Bond Future			Sell	387	0.00
R186 On 04/02/2016	Bond Future			Buy	387	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	436	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	436	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	436	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	436	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	436	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	436	0.00
R186 On 04/02/2016	Bond Future			Sell	462	0.00
R186 On 04/02/2016	Bond Future			Buy	462	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	508	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	508	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	508	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	508	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	508	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	508	0.00
R186 On 04/02/2016	Bond Future			Sell	539	0.00
R186 On 04/02/2016	Bond Future			Buy	539	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Sell	620	0.00
R186 On 04/02/2016	Bond Future	8.80	Put	Buy	620	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Sell	620	0.00
R186 On 04/02/2016	Bond Future	8.75	Put	Buy	620	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Sell	620	0.00
R186 On 04/02/2016	Bond Future	8.70	Put	Buy	620	0.00
R186 On 04/02/2016	Bond Future			Sell	657	0.00
R186 On 04/02/2016	Bond Future			Buy	657	0.00
R186 On 04/02/2016	Bond Future			Sell	760	0.00
R186 On 04/02/2016	Bond Future			Buy	760	0.00
R186 On 04/02/2016	Bond Future			Buy	761	0.00
R186 On 04/02/2016	Bond Future			Sell	761	0.00
R186 On 04/02/2016	Bond Future			Buy	1,090	0.00
R186 On 04/02/2016	Bond Future			Sell	1,090	0.00
R186 On 04/02/2016	Bond Future			Sell	1,090	0.00
R186 On 04/02/2016	Bond Future			Buy	1,090	0.00

R204 Bond Future

