



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 : 24/05/2016

TO DATE : 24/05/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>All Bond Index Term Split 3-7 Years</b>					
AL37 On 04/08/2016			Buy	1	0.00
AL37 On 04/08/2016			Sell	1	0.00
<b>All Bond Term Splits 7-12 Years</b>					
AL7T On 04/08/2016			Buy	1	0.00
AL7T On 04/08/2016			Sell	1	0.00
<b>R186 Bond Future</b>					
R186 On 03/11/2016	9.71	Put	Buy	1	0.00
R186 On 03/11/2016	9.71	Put	Sell	1	0.00
R186 On 03/11/2016	9.66	Put	Buy	1	0.00
R186 On 03/11/2016	9.66	Put	Sell	1	0.00
R186 On 03/11/2016	9.71	Put	Buy	2	0.00
R186 On 03/11/2016	9.71	Put	Sell	2	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	4	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	4	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	5	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	5	0.00
R186 On 04/08/2016	Bond Future			Sell	6	0.00
R186 On 04/08/2016	Bond Future			Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	6	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	6	0.00



Contract		Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	9	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	9	0.00
R186 On 03/11/2016	Bond Future			Sell	10	0.00
R186 On 03/11/2016	Bond Future			Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	10	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	10	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	10	0.00
R186 On 04/08/2016	Bond Future			Sell	11	0.00
R186 On 04/08/2016	Bond Future			Buy	11	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	11	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	11	0.00
R186 On 04/08/2016	Bond Future			Sell	12	0.00
R186 On 04/08/2016	Bond Future			Buy	12	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	12	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	12	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	13	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	13	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	13	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	13	0.00
R186 On 04/08/2016	Bond Future			Sell	15	0.00
R186 On 04/08/2016	Bond Future			Buy	15	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	15	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	15	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	15	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	15	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	17	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	17	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	17	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	17	0.00
R186 On 04/08/2016	Bond Future			Sell	19	0.00
R186 On 04/08/2016	Bond Future			Buy	19	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	19	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	19	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	19	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	19	0.00
R186 On 04/08/2016	Bond Future			Buy	20	0.00
R186 On 04/08/2016	Bond Future			Sell	20	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	23	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	23	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	23	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	23	0.00

R186 On 03/11/2016	Bond Future	9.66	Put	Buy	26	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	26	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	27	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	27	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	28	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	28	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	29	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	29	0.00
R186 On 04/08/2016	Bond Future			Buy	30	0.00
R186 On 04/08/2016	Bond Future			Sell	30	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	30	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	30	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	30	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	30	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	32	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	32	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	33	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	33	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	34	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	34	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	35	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	35	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	36	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	36	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	36	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	36	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	37	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	37	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	37	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	37	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	40	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	40	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	41	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	41	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	43	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	43	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	43	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	43	0.00
R186 On 04/08/2016	Bond Future			Sell	46	0.00
R186 On 04/08/2016	Bond Future			Buy	46	0.00
R186 On 04/08/2016	Bond Future			Sell	66	0.00
R186 On 04/08/2016	Bond Future			Buy	66	0.00
R186 On 04/08/2016	Bond Future			Sell	66	0.00
R186 On 04/08/2016	Bond Future			Buy	66	0.00
R186 On 04/08/2016	Bond Future			Sell	70	0.00
R186 On 04/08/2016	Bond Future			Buy	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Sell	74	0.00
R186 On 04/08/2016			Buy	74	0.00
R186 On 04/08/2016			Sell	81	0.00
R186 On 04/08/2016			Buy	81	0.00
R186 On 04/08/2016			Sell	98	0.00
R186 On 04/08/2016			Buy	98	0.00
R186 On 04/08/2016			Sell	108	0.00
R186 On 04/08/2016			Buy	108	0.00
R186 On 03/11/2016	9.71	Put	Buy	109	0.00
R186 On 03/11/2016	9.71	Put	Sell	109	0.00
R186 On 03/11/2016	9.66	Put	Buy	109	0.00
R186 On 03/11/2016	9.66	Put	Sell	109	0.00
R186 On 03/11/2016	9.71	Put	Buy	131	0.00
R186 On 03/11/2016	9.71	Put	Sell	131	0.00
R186 On 03/11/2016	9.66	Put	Buy	131	0.00
R186 On 03/11/2016	9.66	Put	Sell	131	0.00
R186 On 04/08/2016			Sell	137	0.00
R186 On 04/08/2016			Buy	137	0.00
R186 On 04/08/2016			Sell	142	0.00
R186 On 04/08/2016			Buy	142	0.00
R186 On 03/11/2016	9.71	Put	Buy	147	0.00
R186 On 03/11/2016	9.71	Put	Sell	147	0.00
R186 On 03/11/2016	9.66	Put	Buy	147	0.00
R186 On 03/11/2016	9.66	Put	Sell	147	0.00
R186 On 04/08/2016			Sell	158	0.00
R186 On 04/08/2016			Buy	158	0.00
R186 On 04/08/2016			Sell	179	0.00
R186 On 04/08/2016			Buy	179	0.00
R186 On 04/08/2016			Sell	189	0.00
R186 On 04/08/2016			Buy	189	0.00
R186 On 03/11/2016	9.66	Put	Buy	217	0.00
R186 On 03/11/2016	9.66	Put	Sell	217	0.00
R186 On 03/11/2016	9.71	Put	Buy	217	0.00
R186 On 03/11/2016	9.71	Put	Sell	217	0.00
R186 On 04/08/2016			Sell	258	0.00
R186 On 04/08/2016			Buy	258	0.00
R186 On 04/08/2016			Sell	269	0.00
R186 On 04/08/2016			Buy	269	0.00
R186 On 04/08/2016			Sell	270	0.00
R186 On 04/08/2016			Buy	270	0.00
R186 On 04/08/2016			Sell	291	0.00
R186 On 04/08/2016			Buy	291	0.00

R186 On 04/08/2016	Bond Future			Sell	365	0.00
R186 On 04/08/2016	Bond Future			Buy	365	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	447	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	447	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	448	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	448	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	492	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	492	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	492	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	492	0.00
R186 On 04/08/2016	Bond Future			Sell	688	0.00
R186 On 04/08/2016	Bond Future			Buy	688	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	728	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	728	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	728	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	728	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	1,024	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	1,024	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	1,025	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	1,025	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	1,107	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	1,107	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	1,109	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	1,109	0.00
R186 On 04/08/2016	Bond Future			Sell	1,598	0.00
R186 On 04/08/2016	Bond Future			Buy	1,598	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Sell	5,000	0.00
R186 On 03/11/2016	Bond Future	9.71	Put	Buy	5,000	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Sell	5,000	0.00
R186 On 03/11/2016	Bond Future	9.66	Put	Buy	5,000	0.00
R186 On 04/08/2016	Bond Future			Sell	5,140	0.00
R186 On 04/08/2016	Bond Future			Buy	5,140	0.00

#### R2023 Bond Future

R023 On 04/08/2016	Bond Future			Sell	19	0.00
R023 On 04/08/2016	Bond Future			Buy	19	0.00
R023 On 04/08/2016	Bond Future			Sell	21	0.00
R023 On 04/08/2016	Bond Future			Buy	21	0.00
R023 On 04/08/2016	Bond Future			Sell	50	0.00
R023 On 04/08/2016	Bond Future			Buy	50	0.00
R023 On 04/08/2016	Bond Future			Sell	60	0.00
R023 On 04/08/2016	Bond Future			Buy	60	0.00
R023 On 04/08/2016	Bond Future			Sell	250	0.00
R023 On 04/08/2016	Bond Future			Buy	250	0.00
R023 On 04/08/2016	Bond Future			Sell	400	0.00
R023 On 04/08/2016	Bond Future			Buy	400	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R023 On 04/08/2016	Bond Future		Buy	400	0.00
R023 On 04/08/2016	Bond Future		Sell	400	0.00
<b>R2032 Bond Future</b>					
2032 On 04/08/2016	Bond Future		Sell	125	0.00
2032 On 04/08/2016	Bond Future		Buy	125	0.00
2032 On 04/08/2016	Bond Future		Sell	159	0.00
2032 On 04/08/2016	Bond Future		Buy	159	0.00
2032 On 04/08/2016	Bond Future		Sell	1,696	0.00
2032 On 04/08/2016	Bond Future		Buy	1,696	0.00
2032 On 04/08/2016	Bond Future		Buy	1,980	0.00
2032 On 04/08/2016	Bond Future		Sell	1,980	0.00
<b>R2048 Bond Future</b>					
R248 On 04/08/2016	Bond Future		Sell	1	0.00
R248 On 04/08/2016	Bond Future		Buy	1	0.00
R248 On 04/08/2016	Bond Future		Sell	1	0.00
R248 On 04/08/2016	Bond Future		Buy	1	0.00
R248 On 04/08/2016	Bond Future		Sell	3	0.00
R248 On 04/08/2016	Bond Future		Buy	3	0.00
R248 On 04/08/2016	Bond Future		Sell	3	0.00
R248 On 04/08/2016	Bond Future		Buy	3	0.00
<b>R208 Bond Futures</b>					
R208 On 04/08/2016	Bond Future		Buy	44	0.00
R208 On 04/08/2016	Bond Future		Sell	44	0.00
<b>R212 Bond Future</b>					
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	1	0.00
R212 On 04/08/2016	Bond Future		Sell	1	0.00
R212 On 04/08/2016	Bond Future		Buy	2	0.00
R212 On 04/08/2016	Bond Future		Sell	2	0.00
R212 On 04/08/2016	Bond Future		Buy	62	0.00
R212 On 04/08/2016	Bond Future		Sell	62	0.00

**R213 Bond Future**

R213 On 04/08/2016	Bond Future	Sell	115	0.00
R213 On 04/08/2016	Bond Future	Buy	115	0.00
R213 On 04/08/2016	Bond Future	Buy	115	0.00
R213 On 04/08/2016	Bond Future	Sell	115	0.00

**Grand Total for Daily Detailed Turnover:** **35,928** **0.00**