



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 : 01/07/2016

TO DATE : 01/07/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2033 Bond Future

2033 On 04/08/2016	Bond Future		Buy	1	0.00
2033 On 04/08/2016	Bond Future		Sell	1	0.00
2033 On 04/08/2016	Bond Future		Buy	1	0.00
2033 On 04/08/2016	Bond Future		Sell	1	0.00
2033 On 04/08/2016	Bond Future		Buy	2	0.00
2033 On 04/08/2016	Bond Future		Sell	2	0.00
2033 On 04/08/2016	Bond Future		Buy	2	0.00
2033 On 04/08/2016	Bond Future		Sell	2	0.00
2033 On 04/08/2016	Bond Future		Buy	4	0.00
2033 On 04/08/2016	Bond Future		Sell	4	0.00
2033 On 04/08/2016	Bond Future		Buy	18	0.00
2033 On 04/08/2016	Bond Future		Sell	18	0.00
2033 On 04/08/2016	Bond Future		Buy	28	0.00
2033 On 04/08/2016	Bond Future		Sell	28	0.00

I2038 Bond Future

2038 On 04/08/2016	Bond Future	Buy	180	0.00
2038 On 04/08/2016	Bond Future	Sell	180	0.00

I2046 Bond Future

2046 On 04/08/2016	Bond Future	Sell	1	0.00
2046 On 04/08/2016	Bond Future	Buy	1	0.00
2046 On 04/08/2016	Bond Future	Sell	1	0.00
2046 On 04/08/2016	Bond Future	Buy	1	0.00
2046 On 04/08/2016	Bond Future	Sell	1	0.00
2046 On 04/08/2016	Bond Future	Buy	1	0.00
2046 On 04/08/2016	Bond Future	Sell	2	0.00
2046 On 04/08/2016	Bond Future	Buy	2	0.00
2046 On 04/08/2016	Bond Future	Sell	3	0.00
2046 On 04/08/2016	Bond Future	Buy	3	0.00
2046 On 04/08/2016	Bond Future	Sell	19	0.00
2046 On 04/08/2016	Bond Future	Buy	19	0.00
2046 On 04/08/2016	Bond Future	Sell	70	0.00
2046 On 04/08/2016	Bond Future	Buy	70	0.00
2046 On 04/08/2016	Bond Future	Sell	244	0.00
2046 On 04/08/2016	Bond Future	Buy	244	0.00

I2050 Bond Future

2050 On 04/08/2016	Bond Future	Sell	115	0.00
2050 On 04/08/2016	Bond Future	Buy	115	0.00

R186 Bond Future

R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Buy	2	0.00
R186 On 04/08/2016	Bond Future	Sell	2	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	3	0.00
R186 On 04/08/2016	Bond Future	Sell	3	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	4	0.00
R186 On 04/08/2016	Bond Future	Sell	4	0.00
R186 On 04/08/2016	Bond Future	Buy	5	0.00
R186 On 04/08/2016	Bond Future	Sell	5	0.00
R186 On 04/08/2016	Bond Future	Buy	6	0.00
R186 On 04/08/2016	Bond Future	Sell	6	0.00
R186 On 04/08/2016	Bond Future	Buy	15	0.00
R186 On 04/08/2016	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Sell	16	0.00
R186 On 04/08/2016			Buy	16	0.00
R186 On 04/08/2016			Buy	16	0.00
R186 On 04/08/2016			Sell	16	0.00
R186 On 04/08/2016			Buy	31	0.00
R186 On 04/08/2016			Sell	31	0.00
R186 On 04/08/2016			Sell	32	0.00
R186 On 04/08/2016			Buy	32	0.00
R186 On 04/08/2016	9.40	Put	Buy	34	0.00
R186 On 04/08/2016	9.40	Put	Sell	34	0.00
R186 On 04/08/2016			Sell	39	0.00
R186 On 04/08/2016			Buy	39	0.00
R186 On 04/08/2016	9.60	Put	Buy	39	0.00
R186 On 04/08/2016	9.60	Put	Sell	39	0.00
R186 On 04/08/2016			Sell	40	0.00
R186 On 04/08/2016			Buy	40	0.00
R186 On 03/11/2016			Buy	40	0.00
R186 On 03/11/2016			Sell	40	0.00
R186 On 04/08/2016			Sell	45	0.00
R186 On 04/08/2016			Buy	45	0.00
R186 On 04/08/2016			Sell	45	0.00
R186 On 04/08/2016			Buy	45	0.00
R186 On 03/11/2016			Buy	52	0.00
R186 On 03/11/2016			Sell	52	0.00
R186 On 04/08/2016	9.20	Put	Sell	52	0.00
R186 On 04/08/2016	9.20	Put	Buy	52	0.00
R186 On 04/08/2016	9.10	Put	Sell	52	0.00
R186 On 04/08/2016	9.10	Put	Buy	52	0.00
R186 On 04/08/2016			Buy	53	0.00
R186 On 04/08/2016			Sell	53	0.00
R186 On 04/08/2016	9.40	Put	Buy	54	0.00
R186 On 04/08/2016	9.40	Put	Sell	54	0.00
R186 On 04/08/2016	9.60	Put	Buy	61	0.00
R186 On 04/08/2016	9.60	Put	Sell	61	0.00
R186 On 04/08/2016			Buy	65	0.00
R186 On 04/08/2016			Sell	65	0.00
R186 On 04/08/2016	9.40	Put	Buy	68	0.00
R186 On 04/08/2016	9.40	Put	Sell	68	0.00
R186 On 04/08/2016			Buy	69	0.00
R186 On 04/08/2016			Sell	69	0.00
R186 On 04/08/2016	9.60	Put	Buy	77	0.00
R186 On 04/08/2016	9.60	Put	Sell	77	0.00

R186 On 04/08/2016	Bond Future			Buy	83	0.00
R186 On 04/08/2016	Bond Future			Sell	83	0.00
R186 On 04/08/2016	Bond Future	9.40	Put	Buy	83	0.00
R186 On 04/08/2016	Bond Future	9.40	Put	Sell	83	0.00
R186 On 04/08/2016	Bond Future			Buy	90	0.00
R186 On 04/08/2016	Bond Future			Sell	90	0.00
R186 On 04/08/2016	Bond Future	9.40	Put	Buy	93	0.00
R186 On 04/08/2016	Bond Future	9.40	Put	Sell	93	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	94	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	94	0.00
R186 On 04/08/2016	Bond Future			Buy	97	0.00
R186 On 04/08/2016	Bond Future			Sell	97	0.00
R186 On 04/08/2016	Bond Future			Buy	99	0.00
R186 On 04/08/2016	Bond Future			Sell	99	0.00
R186 On 04/08/2016	Bond Future			Buy	105	0.00
R186 On 04/08/2016	Bond Future			Sell	105	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	105	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	105	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	109	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	109	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	109	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	109	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	124	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	124	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	124	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	124	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	134	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	134	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	134	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	134	0.00
R186 On 04/08/2016	Bond Future			Buy	135	0.00
R186 On 04/08/2016	Bond Future			Sell	135	0.00
R186 On 04/08/2016	Bond Future			Buy	139	0.00
R186 On 04/08/2016	Bond Future			Sell	139	0.00
R186 On 04/08/2016	Bond Future			Buy	142	0.00
R186 On 04/08/2016	Bond Future			Sell	142	0.00
R186 On 04/08/2016	Bond Future			Buy	142	0.00
R186 On 04/08/2016	Bond Future			Sell	142	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	151	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	151	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	151	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	151	0.00
R186 On 04/08/2016	Bond Future			Buy	158	0.00
R186 On 04/08/2016	Bond Future			Sell	158	0.00
R186 On 04/08/2016	Bond Future			Sell	168	0.00
R186 On 04/08/2016	Bond Future			Buy	168	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/08/2016			Buy	177	0.00
R186 On 04/08/2016			Sell	177	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			Buy	187	0.00
R186 On 04/08/2016			Sell	187	0.00
R186 On 04/08/2016			Sell	231	0.00
R186 On 04/08/2016			Buy	231	0.00
R186 On 04/08/2016			Buy	235	0.00
R186 On 04/08/2016			Sell	235	0.00
R186 On 04/08/2016			Buy	251	0.00
R186 On 04/08/2016			Sell	251	0.00
R186 On 04/08/2016			Buy	251	0.00
R186 On 04/08/2016			Sell	251	0.00
R186 On 04/08/2016			Buy	261	0.00
R186 On 04/08/2016			Sell	261	0.00
R186 On 04/08/2016			Buy	281	0.00
R186 On 04/08/2016			Sell	281	0.00
R186 On 04/08/2016	9.40	Put	Buy	316	0.00
R186 On 04/08/2016	9.40	Put	Sell	316	0.00
R186 On 04/08/2016			Buy	334	0.00
R186 On 04/08/2016			Sell	334	0.00
R186 On 04/08/2016	9.60	Put	Buy	354	0.00
R186 On 04/08/2016	9.60	Put	Sell	354	0.00
R186 On 04/08/2016			Buy	357	0.00
R186 On 04/08/2016			Sell	357	0.00
R186 On 04/08/2016	9.40	Put	Buy	366	0.00
R186 On 04/08/2016	9.40	Put	Sell	366	0.00
R186 On 04/08/2016	9.60	Put	Buy	414	0.00
R186 On 04/08/2016	9.60	Put	Sell	414	0.00
R186 On 04/08/2016	9.40	Put	Buy	417	0.00
R186 On 04/08/2016	9.40	Put	Sell	417	0.00
R186 On 03/11/2016			Buy	428	0.00
R186 On 03/11/2016			Sell	428	0.00
R186 On 04/08/2016	9.60	Put	Buy	460	0.00
R186 On 04/08/2016	9.60	Put	Sell	460	0.00
R186 On 03/11/2016			Buy	527	0.00
R186 On 03/11/2016			Sell	527	0.00
R186 On 04/08/2016			Buy	543	0.00
R186 On 04/08/2016			Sell	543	0.00
R186 On 04/08/2016	9.20	Put	Sell	556	0.00
R186 On 04/08/2016	9.20	Put	Buy	556	0.00

R186 On 04/08/2016	Bond Future	9.10	Put	Sell	556	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	556	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	604	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	604	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	604	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	604	0.00
R186 On 04/08/2016	Bond Future			Sell	750	0.00
R186 On 04/08/2016	Bond Future			Buy	750	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	770	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	770	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	770	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	770	0.00
R186 On 03/11/2016	Bond Future			Buy	1,047	0.00
R186 On 03/11/2016	Bond Future			Sell	1,047	0.00
R186 On 04/08/2016	Bond Future	9.40	Put	Sell	1,431	0.00
R186 On 04/08/2016	Bond Future	9.40	Put	Buy	1,431	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Sell	1,604	0.00
R186 On 04/08/2016	Bond Future	9.60	Put	Buy	1,604	0.00
R186 On 04/08/2016	Bond Future			Buy	1,679	0.00
R186 On 04/08/2016	Bond Future			Sell	1,679	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Sell	2,500	0.00
R186 On 04/08/2016	Bond Future	9.20	Put	Buy	2,500	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Buy	2,500	0.00
R186 On 04/08/2016	Bond Future	9.10	Put	Sell	2,500	0.00
R186 On 04/08/2016	Bond Future			Buy	5,012	0.00
R186 On 04/08/2016	Bond Future			Sell	5,012	0.00

R197 Bond Future

R197 On 04/08/2016	Bond Future			Buy	1	0.00
R197 On 04/08/2016	Bond Future			Sell	1	0.00
R197 On 04/08/2016	Bond Future			Buy	1	0.00
R197 On 04/08/2016	Bond Future			Sell	1	0.00
R197 On 04/08/2016	Bond Future			Buy	2	0.00
R197 On 04/08/2016	Bond Future			Sell	2	0.00
R197 On 04/08/2016	Bond Future			Buy	3	0.00
R197 On 04/08/2016	Bond Future			Sell	3	0.00
R197 On 04/08/2016	Bond Future			Buy	16	0.00
R197 On 04/08/2016	Bond Future			Sell	16	0.00
R197 On 04/08/2016	Bond Future			Sell	23	0.00
R197 On 04/08/2016	Bond Future			Buy	23	0.00

R202 Bond Future

R202 On 04/08/2016	Bond Future			Sell	200	0.00
R202 On 04/08/2016	Bond Future			Buy	200	0.00

R2032 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2032 On 04/08/2016			Sell	74	0.00
2032 On 04/08/2016			Buy	74	0.00
2032 On 04/08/2016			Sell	74	0.00
2032 On 04/08/2016			Buy	74	0.00
2032 On 04/08/2016			Sell	140	0.00
2032 On 04/08/2016			Buy	140	0.00
2032 On 04/08/2016			Sell	700	0.00
2032 On 04/08/2016			Buy	700	0.00
2032 On 04/08/2016			Buy	840	0.00
2032 On 04/08/2016			Sell	840	0.00
R2035 Bond Future					
R035 On 04/08/2016			Sell	4	0.00
R035 On 04/08/2016			Buy	4	0.00
R035 On 04/08/2016			Buy	34	0.00
R035 On 04/08/2016			Sell	34	0.00
R035 On 04/08/2016			Buy	62	0.00
R035 On 04/08/2016			Sell	62	0.00
R035 On 04/08/2016			Buy	660	0.00
R035 On 04/08/2016			Sell	660	0.00
R035 On 04/08/2016			Sell	756	0.00
R035 On 04/08/2016			Buy	756	0.00
R2037 Bond Future					
2037 On 04/08/2016			Buy	3	0.00
2037 On 04/08/2016			Sell	3	0.00
2037 On 04/08/2016			Buy	8	0.00
2037 On 04/08/2016			Sell	8	0.00
2037 On 04/08/2016			Buy	13	0.00
2037 On 04/08/2016			Sell	13	0.00
2037 On 04/08/2016			Sell	22	0.00
2037 On 04/08/2016			Buy	22	0.00
2037 On 04/08/2016			Buy	24	0.00
2037 On 04/08/2016			Sell	24	0.00
2037 On 04/08/2016			Sell	32	0.00
2037 On 04/08/2016			Buy	32	0.00
2037 On 04/08/2016			Buy	54	0.00
2037 On 04/08/2016			Sell	54	0.00
R204 Bond Future					
R204 On 04/08/2016			Sell	1	0.00

R204 On 04/08/2016	Bond Future	Buy	1	0.00
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R207 Bond Future

R207 On 04/08/2016	Bond Future	Buy	101	0.00
R207 On 04/08/2016	Bond Future	Sell	101	0.00
R207 On 04/08/2016	Bond Future	Sell	110	0.00
R207 On 04/08/2016	Bond Future	Buy	110	0.00
R207 On 04/08/2016	Bond Future	Buy	110	0.00
R207 On 04/08/2016	Bond Future	Sell	110	0.00
R207 On 04/08/2016	Bond Future	Buy	782	0.00
R207 On 04/08/2016	Bond Future	Sell	782	0.00
R207 On 04/08/2016	Bond Future	Buy	832	0.00
R207 On 04/08/2016	Bond Future	Sell	832	0.00
R207 On 04/08/2016	Bond Future	Sell	1,715	0.00
R207 On 04/08/2016	Bond Future	Buy	1,715	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	Buy	1	0.00
R209 On 04/08/2016	Bond Future	Sell	1	0.00
R209 On 04/08/2016	Bond Future	Buy	12	0.00
R209 On 04/08/2016	Bond Future	Sell	12	0.00
R209 On 04/08/2016	Bond Future	Buy	21	0.00
R209 On 04/08/2016	Bond Future	Sell	21	0.00
R209 On 04/08/2016	Bond Future	Buy	34	0.00
R209 On 04/08/2016	Bond Future	Sell	34	0.00
R209 On 04/08/2016	Bond Future	Sell	80	0.00
R209 On 04/08/2016	Bond Future	Buy	80	0.00
R209 On 04/08/2016	Bond Future	Buy	80	0.00
R209 On 04/08/2016	Bond Future	Sell	80	0.00

R211 Bond Future

R211 On 04/08/2016	Bond Future	Sell	1	0.00
R211 On 04/08/2016	Bond Future	Buy	1	0.00

R212 Bond Future

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	6	0.00
R212 On 04/08/2016	Bond Future	Sell	6	0.00
R212 On 04/08/2016	Bond Future	Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R212 On 04/08/2016	Bond Future		Buy	11	0.00
R214 Bond Future					
R214 On 03/11/2016	Bond Future		Sell	60	0.00
R214 On 03/11/2016	Bond Future		Buy	60	0.00
R214 On 03/11/2016	Bond Future		Sell	78	0.00
R214 On 03/11/2016	Bond Future		Buy	78	0.00
R214 On 03/11/2016	Bond Future		Sell	648	0.00
R214 On 03/11/2016	Bond Future		Buy	648	0.00
R214 On 03/11/2016	Bond Future		Sell	799	0.00
R214 On 03/11/2016	Bond Future		Buy	799	0.00
R214 On 03/11/2016	Bond Future		Buy	1,585	0.00
R214 On 03/11/2016	Bond Future		Sell	1,585	0.00
Grand Total for Daily Detailed Turnover:				42,255	0.00