



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 : 19/08/2016

TO DATE : 19/08/2016

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

R186 Bond Future

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	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	3	0.00
R186 On 03/11/2016	Bond Future		Sell	4	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00
R186 On 03/11/2016	Bond Future		Sell	4	0.00
R186 On 03/11/2016	Bond Future		Buy	4	0.00
R186 On 03/11/2016	Bond Future		Buy	5	0.00
R186 On 03/11/2016	Bond Future		Sell	5	0.00
R186 On 03/11/2016	Bond Future		Sell	5	0.00
R186 On 03/11/2016	Bond Future		Buy	5	0.00

R186 On 03/11/2016	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Buy	5	0.00
R186 On 03/11/2016	Bond Future	Buy	5	0.00
R186 On 03/11/2016	Bond Future	Sell	5	0.00
R186 On 03/11/2016	Bond Future	Buy	5	0.00
R186 On 03/11/2016	Bond Future	Buy	7	0.00
R186 On 03/11/2016	Bond Future	Sell	7	0.00
R186 On 03/11/2016	Bond Future	Sell	8	0.00
R186 On 03/11/2016	Bond Future	Buy	8	0.00
R186 On 03/11/2016	Bond Future	Sell	8	0.00
R186 On 03/11/2016	Bond Future	Buy	8	0.00
R186 On 03/11/2016	Bond Future	Sell	18	0.00
R186 On 03/11/2016	Bond Future	Buy	18	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Sell	19	0.00
R186 On 03/11/2016	Bond Future	Buy	19	0.00
R186 On 03/11/2016	Bond Future	Sell	21	0.00
R186 On 03/11/2016	Bond Future	Buy	21	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	23	0.00
R186 On 03/11/2016	Bond Future	Buy	23	0.00
R186 On 03/11/2016	Bond Future	Sell	27	0.00
R186 On 03/11/2016	Bond Future	Buy	27	0.00
R186 On 03/11/2016	Bond Future	Buy	31	0.00
R186 On 03/11/2016	Bond Future	Sell	31	0.00
R186 On 03/11/2016	Bond Future	Sell	46	0.00
R186 On 03/11/2016	Bond Future	Buy	46	0.00
R186 On 03/11/2016	Bond Future	Buy	68	0.00
R186 On 03/11/2016	Bond Future	Sell	68	0.00
R186 On 03/11/2016	Bond Future	Buy	79	0.00
R186 On 03/11/2016	Bond Future	Sell	79	0.00
R186 On 03/11/2016	Bond Future	Buy	80	0.00
R186 On 03/11/2016	Bond Future	Sell	80	0.00
R186 On 03/11/2016	Bond Future	Sell	98	0.00
R186 On 03/11/2016	Bond Future	Buy	98	0.00
R186 On 03/11/2016	Bond Future	Sell	109	0.00
R186 On 03/11/2016	Bond Future	Buy	109	0.00
R186 On 03/11/2016	Bond Future	Sell	111	0.00
R186 On 03/11/2016	Bond Future	Buy	111	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 03/11/2016			Buy	132	0.00
R186 On 03/11/2016			Sell	132	0.00
R186 On 03/11/2016			Sell	134	0.00
R186 On 03/11/2016			Buy	134	0.00
R186 On 03/11/2016			Buy	141	0.00
R186 On 03/11/2016			Sell	141	0.00
R186 On 03/11/2016			Sell	144	0.00
R186 On 03/11/2016			Buy	144	0.00
R186 On 03/11/2016			Buy	199	0.00
R186 On 03/11/2016			Sell	199	0.00
R186 On 03/11/2016	9.10	Put	Buy	225	0.00
R186 On 03/11/2016	9.10	Put	Sell	225	0.00
R186 On 03/11/2016	8.90	Put	Sell	225	0.00
R186 On 03/11/2016	8.90	Put	Buy	225	0.00
R186 On 03/11/2016			Sell	230	0.00
R186 On 03/11/2016			Buy	230	0.00
R186 On 03/11/2016	9.10	Put	Buy	254	0.00
R186 On 03/11/2016	9.10	Put	Sell	254	0.00
R186 On 03/11/2016	8.90	Put	Sell	254	0.00
R186 On 03/11/2016	8.90	Put	Buy	254	0.00
R186 On 03/11/2016	9.10	Put	Buy	274	0.00
R186 On 03/11/2016	9.10	Put	Sell	274	0.00
R186 On 03/11/2016	8.90	Put	Sell	274	0.00
R186 On 03/11/2016	8.90	Put	Buy	274	0.00
R186 On 03/11/2016			Buy	289	0.00
R186 On 03/11/2016			Sell	289	0.00
R186 On 03/11/2016			Buy	295	0.00
R186 On 03/11/2016			Sell	295	0.00
R186 On 03/11/2016			Buy	310	0.00
R186 On 03/11/2016			Sell	310	0.00
R186 On 03/11/2016	9.10	Put	Buy	311	0.00
R186 On 03/11/2016	9.10	Put	Sell	311	0.00
R186 On 03/11/2016	8.90	Put	Sell	311	0.00
R186 On 03/11/2016	8.90	Put	Buy	311	0.00
R186 On 03/11/2016			Buy	350	0.00
R186 On 03/11/2016			Sell	350	0.00
R186 On 03/11/2016			Buy	359	0.00
R186 On 03/11/2016			Sell	359	0.00
R186 On 03/11/2016			Buy	430	0.00
R186 On 03/11/2016			Sell	430	0.00
R186 On 03/11/2016			Sell	459	0.00
R186 On 03/11/2016			Buy	459	0.00

R186 On 03/11/2016	Bond Future		Buy	480	0.00	
R186 On 03/11/2016	Bond Future		Sell	480	0.00	
R186 On 03/11/2016	Bond Future		Buy	519	0.00	
R186 On 03/11/2016	Bond Future		Sell	519	0.00	
R186 On 03/11/2016	Bond Future		Sell	543	0.00	
R186 On 03/11/2016	Bond Future		Buy	543	0.00	
R186 On 03/11/2016	Bond Future		Buy	582	0.00	
R186 On 03/11/2016	Bond Future		Sell	582	0.00	
R186 On 03/11/2016	Bond Future		Sell	630	0.00	
R186 On 03/11/2016	Bond Future		Buy	630	0.00	
R186 On 03/11/2016	Bond Future		Buy	732	0.00	
R186 On 03/11/2016	Bond Future		Sell	732	0.00	
R186 On 03/11/2016	Bond Future		Buy	756	0.00	
R186 On 03/11/2016	Bond Future		Sell	756	0.00	
R186 On 03/11/2016	Bond Future	9.10	Put	Buy	1,182	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Sell	1,182	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Sell	1,182	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Buy	1,182	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Buy	1,235	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Sell	1,235	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Sell	1,235	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Buy	1,235	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Buy	1,611	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Sell	1,611	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Sell	1,611	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Buy	1,611	0.00
R186 On 03/11/2016	Bond Future			Sell	1,650	0.00
R186 On 03/11/2016	Bond Future			Buy	1,650	0.00
R186 On 03/11/2016	Bond Future			Buy	1,904	0.00
R186 On 03/11/2016	Bond Future			Sell	1,904	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Sell	5,092	0.00
R186 On 03/11/2016	Bond Future	9.10	Put	Buy	5,092	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Sell	5,092	0.00
R186 On 03/11/2016	Bond Future	8.90	Put	Buy	5,092	0.00
R186 On 03/11/2016	Bond Future			Sell	6,503	0.00
R186 On 03/11/2016	Bond Future			Buy	6,503	0.00

R197 Bond Future

R197 On 03/11/2016	Bond Future		Buy	95	0.00
R197 On 03/11/2016	Bond Future		Sell	95	0.00
R197 On 03/11/2016	Bond Future		Buy	158	0.00
R197 On 03/11/2016	Bond Future		Sell	158	0.00
R197 On 03/11/2016	Bond Future		Buy	253	0.00
R197 On 03/11/2016	Bond Future		Sell	253	0.00

R202 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 On 03/11/2016	Bond Future		Buy	145	0.00
R202 On 03/11/2016	Bond Future		Sell	145	0.00
R202 On 03/11/2016	Bond Future		Buy	298	0.00
R202 On 03/11/2016	Bond Future		Sell	298	0.00
R202 On 03/11/2016	Bond Future		Buy	298	0.00
R202 On 03/11/2016	Bond Future		Sell	298	0.00
R2023 Bond Future					
R023 On 03/11/2016	Bond Future		Buy	40	0.00
R023 On 03/11/2016	Bond Future		Sell	40	0.00
R023 On 03/11/2016	Bond Future		Sell	40	0.00
R023 On 03/11/2016	Bond Future		Buy	40	0.00
R207 Bond Future					
R207 On 03/11/2016	Bond Future		Sell	50	0.00
R207 On 03/11/2016	Bond Future		Buy	50	0.00
R207 On 03/11/2016	Bond Future		Buy	50	0.00
R207 On 03/11/2016	Bond Future		Sell	50	0.00
R212 Bond Future					
R212 On 03/11/2016	Bond Future		Buy	124	0.00
R212 On 03/11/2016	Bond Future		Sell	124	0.00
Grand Total for Daily Detailed Turnover:				40,564	0.00