



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 : 09/09/2016

TO DATE : 09/09/2016

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

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		Buy	1	0.00
R186 On 03/11/2016	Bond Future		Sell	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	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		Buy	2	0.00
R186 On 03/11/2016	Bond Future		Sell	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	11	0.00
R186 On 03/11/2016	Bond Future			Buy	11	0.00
R186 On 03/11/2016	Bond Future			Sell	17	0.00
R186 On 03/11/2016	Bond Future			Buy	17	0.00
R186 On 03/11/2016	Bond Future			Sell	29	0.00
R186 On 03/11/2016	Bond Future			Buy	29	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	40	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	40	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	40	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	40	0.00
R186 On 03/11/2016	Bond Future			Sell	50	0.00
R186 On 03/11/2016	Bond Future			Buy	50	0.00
R186 On 03/11/2016	Bond Future			Sell	50	0.00
R186 On 03/11/2016	Bond Future			Buy	50	0.00
R186 On 03/11/2016	Bond Future			Sell	68	0.00
R186 On 03/11/2016	Bond Future			Buy	68	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	120	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	120	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	120	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	120	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	150	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	150	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	150	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	150	0.00
R186 On 03/11/2016	Bond Future			Sell	269	0.00
R186 On 03/11/2016	Bond Future			Buy	269	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	320	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	320	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	320	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	320	0.00
R186 On 03/11/2016	Bond Future			Buy	395	0.00
R186 On 03/11/2016	Bond Future			Sell	395	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	400	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	400	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	400	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	400	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	490	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	490	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	490	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	490	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	490	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	490	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	490	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	490	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	560	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	560	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	560	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	560	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	780	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	780	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	780	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	780	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	1,700	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	1,700	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	1,700	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	1,700	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	1,950	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	1,950	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	1,950	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	1,950	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Sell	7,000	0.00
R186 On 02/02/2017	Bond Future	8.00	Call	Buy	7,000	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Sell	7,000	0.00
R186 On 02/02/2017	Bond Future	8.60	Call	Buy	7,000	0.00

R204 Bond Future

R204 On 03/11/2016	Bond Future			Buy	280	0.00
R204 On 03/11/2016	Bond Future			Sell	280	0.00
R204 On 03/11/2016	Bond Future			Buy	690	0.00
R204 On 03/11/2016	Bond Future			Sell	690	0.00
R204 On 03/11/2016	Bond Future			Sell	970	0.00
R204 On 03/11/2016	Bond Future			Buy	970	0.00

R2044 Bond Future

2044 On 03/11/2016	Bond Future			Buy	26	0.00
2044 On 03/11/2016	Bond Future			Sell	26	0.00
2044 On 03/11/2016	Bond Future			Buy	55	0.00
2044 On 03/11/2016	Bond Future			Sell	55	0.00
2044 On 03/11/2016	Bond Future			Buy	81	0.00
2044 On 03/11/2016	Bond Future			Sell	81	0.00
2044 On 03/11/2016	Bond Future			Buy	162	0.00
2044 On 03/11/2016	Bond Future			Sell	162	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future			Buy	8	0.00
--------------------	-------------	--	--	-----	---	------

R248 On 03/11/2016	Bond Future	Sell	8	0.00
R248 On 03/11/2016	Bond Future	Buy	25	0.00
R248 On 03/11/2016	Bond Future	Sell	25	0.00
R248 On 03/11/2016	Bond Future	Buy	40	0.00
R248 On 03/11/2016	Bond Future	Sell	40	0.00
R248 On 03/11/2016	Bond Future	Buy	309	0.00
R248 On 03/11/2016	Bond Future	Sell	309	0.00
R248 On 03/11/2016	Bond Future	Sell	382	0.00
R248 On 03/11/2016	Bond Future	Buy	382	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future	Sell	23	0.00
R207 On 03/11/2016	Bond Future	Buy	23	0.00
R207 On 03/11/2016	Bond Future	Sell	48	0.00
R207 On 03/11/2016	Bond Future	Buy	48	0.00
R207 On 03/11/2016	Bond Future	Sell	75	0.00
R207 On 03/11/2016	Bond Future	Buy	75	0.00
R207 On 03/11/2016	Bond Future	Sell	81	0.00
R207 On 03/11/2016	Bond Future	Buy	81	0.00
R207 On 03/11/2016	Bond Future	Sell	85	0.00
R207 On 03/11/2016	Bond Future	Buy	85	0.00
R207 On 03/11/2016	Bond Future	Sell	97	0.00
R207 On 03/11/2016	Bond Future	Buy	97	0.00
R207 On 03/11/2016	Bond Future	Buy	409	0.00
R207 On 03/11/2016	Bond Future	Sell	409	0.00

Grand Total for Daily Detailed Turnover:

32,745	0.00
---------------	-------------