



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 : 14/09/2016

TO DATE : 14/09/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 03/11/2016	GOVI		Buy	3	0.00
GOVI On 03/11/2016	GOVI		Sell	3	0.00
I2033 Bond Future					
2033 On 03/11/2016	Bond Future		Sell	48	0.00
2033 On 03/11/2016	Bond Future		Buy	48	0.00
2033 On 03/11/2016	Bond Future		Sell	69	0.00
2033 On 03/11/2016	Bond Future		Buy	69	0.00
2033 On 03/11/2016	Bond Future		Sell	117	0.00
2033 On 03/11/2016	Bond Future		Buy	117	0.00
I2038 Bond Future					
2038 On 03/11/2016	Bond Future		Buy	30	0.00
2038 On 03/11/2016	Bond Future		Sell	30	0.00

2038 On 03/11/2016	Bond Future	Buy	60	0.00
2038 On 03/11/2016	Bond Future	Sell	60	0.00
2038 On 03/11/2016	Bond Future	Buy	90	0.00
2038 On 03/11/2016	Bond Future	Sell	90	0.00
I2050 Bond Future				
2050 On 03/11/2016	Bond Future	Sell	5	0.00
2050 On 03/11/2016	Bond Future	Buy	5	0.00
2050 On 03/11/2016	Bond Future	Sell	11	0.00
2050 On 03/11/2016	Bond Future	Buy	11	0.00
2050 On 03/11/2016	Bond Future	Sell	16	0.00
2050 On 03/11/2016	Bond Future	Buy	16	0.00
New Inflation Linked Index				
IGOV On 03/11/2016	Index Future	Sell	2	0.00
IGOV On 03/11/2016	Index Future	Buy	2	0.00
R186 Bond Future				
R186 On 03/11/2016	Bond Future	Sell	80	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	Buy	80	0.00
R186 On 03/11/2016	Bond Future	Sell	340	0.00
R186 On 03/11/2016	Bond Future	Buy	340	0.00
R186 On 03/11/2016	Bond Future	Buy	500	0.00
R186 On 03/11/2016	Bond Future	Sell	500	0.00
R202 Bond Future				
R202 On 03/11/2016	Bond Future	Buy	1	0.00
R202 On 03/11/2016	Bond Future	Sell	1	0.00
R202 On 03/11/2016	Bond Future	Sell	4	0.00
R202 On 03/11/2016	Bond Future	Buy	4	0.00
R202 On 03/11/2016	Bond Future	Buy	5	0.00
R202 On 03/11/2016	Bond Future	Sell	5	0.00
R202 On 03/11/2016	Bond Future	Buy	30	0.00
R202 On 03/11/2016	Bond Future	Sell	30	0.00
R202 On 03/11/2016	Bond Future	Buy	35	0.00
R202 On 03/11/2016	Bond Future	Sell	35	0.00
R202 On 03/11/2016	Bond Future	Buy	89	0.00
R202 On 03/11/2016	Bond Future	Sell	89	0.00
R2030 Bond Future				
2030 On 03/11/2016	Bond Future	Sell	1	0.00
2030 On 03/11/2016	Bond Future	Buy	1	0.00
2030 On 03/11/2016	Bond Future	Sell	1	0.00
2030 On 03/11/2016	Bond Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/11/2016	Bond Future		Buy	1	0.00
2030 On 03/11/2016	Bond Future		Sell	1	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	2	0.00
2030 On 03/11/2016	Bond Future		Sell	2	0.00
2030 On 03/11/2016	Bond Future		Buy	3	0.00
2030 On 03/11/2016	Bond Future		Sell	3	0.00
2030 On 03/11/2016	Bond Future		Buy	3	0.00
2030 On 03/11/2016	Bond Future		Sell	3	0.00
2030 On 03/11/2016	Bond Future		Buy	3	0.00
2030 On 03/11/2016	Bond Future		Sell	3	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Buy	4	0.00
2030 On 03/11/2016	Bond Future		Sell	4	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00
2030 On 03/11/2016	Bond Future		Sell	5	0.00
2030 On 03/11/2016	Bond Future		Buy	5	0.00

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

2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Sell	9	0.00
2030 On 03/11/2016	Bond Future		Buy	9	0.00
2030 On 03/11/2016	Bond Future		Buy	10	0.00
2030 On 03/11/2016	Bond Future		Sell	10	0.00
2030 On 03/11/2016	Bond Future		Sell	10	0.00
2030 On 03/11/2016	Bond Future		Buy	10	0.00
2030 On 03/11/2016	Bond Future		Sell	10	0.00
2030 On 03/11/2016	Bond Future		Buy	10	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Sell	11	0.00
2030 On 03/11/2016	Bond Future		Buy	11	0.00
2030 On 03/11/2016	Bond Future		Buy	12	0.00
2030 On 03/11/2016	Bond Future		Sell	12	0.00
2030 On 03/11/2016	Bond Future		Sell	12	0.00
2030 On 03/11/2016	Bond Future		Buy	12	0.00
2030 On 03/11/2016	Bond Future		Sell	12	0.00
2030 On 03/11/2016	Bond Future		Buy	12	0.00
2030 On 03/11/2016	Bond Future		Buy	13	0.00
2030 On 03/11/2016	Bond Future		Sell	13	0.00
2030 On 03/11/2016	Bond Future		Sell	13	0.00
2030 On 03/11/2016	Bond Future		Buy	13	0.00
2030 On 03/11/2016	Bond Future		Sell	13	0.00
2030 On 03/11/2016	Bond Future		Buy	13	0.00
2030 On 03/11/2016	Bond Future		Buy	14	0.00
2030 On 03/11/2016	Bond Future		Sell	14	0.00

2030 On 03/11/2016	Bond Future	Sell	14	0.00
2030 On 03/11/2016	Bond Future	Buy	14	0.00
2030 On 03/11/2016	Bond Future	Sell	14	0.00
2030 On 03/11/2016	Bond Future	Buy	14	0.00
2030 On 03/11/2016	Bond Future	Buy	21	0.00
2030 On 03/11/2016	Bond Future	Sell	21	0.00
2030 On 03/11/2016	Bond Future	Sell	21	0.00
2030 On 03/11/2016	Bond Future	Buy	21	0.00
2030 On 03/11/2016	Bond Future	Sell	21	0.00
2030 On 03/11/2016	Bond Future	Buy	21	0.00
2030 On 03/11/2016	Bond Future	Buy	29	0.00
2030 On 03/11/2016	Bond Future	Sell	29	0.00
2030 On 03/11/2016	Bond Future	Sell	29	0.00
2030 On 03/11/2016	Bond Future	Buy	29	0.00
2030 On 03/11/2016	Bond Future	Sell	29	0.00
2030 On 03/11/2016	Bond Future	Buy	29	0.00
2030 On 03/11/2016	Bond Future	Buy	54	0.00
2030 On 03/11/2016	Bond Future	Sell	54	0.00
2030 On 03/11/2016	Bond Future	Sell	54	0.00
2030 On 03/11/2016	Bond Future	Buy	54	0.00
2030 On 03/11/2016	Bond Future	Sell	54	0.00
2030 On 03/11/2016	Bond Future	Buy	54	0.00
2030 On 03/11/2016	Bond Future	Buy	69	0.00
2030 On 03/11/2016	Bond Future	Sell	69	0.00
2030 On 03/11/2016	Bond Future	Sell	69	0.00
2030 On 03/11/2016	Bond Future	Buy	69	0.00
2030 On 03/11/2016	Bond Future	Sell	69	0.00
2030 On 03/11/2016	Bond Future	Buy	69	0.00
2030 On 03/11/2016	Bond Future	Buy	71	0.00
2030 On 03/11/2016	Bond Future	Sell	71	0.00
2030 On 03/11/2016	Bond Future	Sell	71	0.00
2030 On 03/11/2016	Bond Future	Buy	71	0.00
2030 On 03/11/2016	Bond Future	Sell	71	0.00
2030 On 03/11/2016	Bond Future	Buy	71	0.00
2030 On 03/11/2016	Bond Future	Buy	78	0.00
2030 On 03/11/2016	Bond Future	Sell	78	0.00
2030 On 03/11/2016	Bond Future	Sell	78	0.00
2030 On 03/11/2016	Bond Future	Buy	78	0.00
2030 On 03/11/2016	Bond Future	Sell	78	0.00
2030 On 03/11/2016	Bond Future	Buy	78	0.00
2030 On 03/11/2016	Bond Future	Buy	255	0.00
2030 On 03/11/2016	Bond Future	Sell	255	0.00
2030 On 03/11/2016	Bond Future	Sell	255	0.00
2030 On 03/11/2016	Bond Future	Buy	255	0.00
2030 On 03/11/2016	Bond Future	Sell	255	0.00
2030 On 03/11/2016	Bond Future	Buy	255	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2030 On 03/11/2016	Bond Future		Buy	500	0.00
2030 On 03/11/2016	Bond Future		Sell	500	0.00
2030 On 03/11/2016	Bond Future		Sell	500	0.00
2030 On 03/11/2016	Bond Future		Buy	500	0.00
2030 On 03/11/2016	Bond Future		Sell	500	0.00
2030 On 03/11/2016	Bond Future		Buy	500	0.00
2030 On 03/11/2016	Bond Future		Buy	1,514	0.00
2030 On 03/11/2016	Bond Future		Sell	1,514	0.00
2030 On 03/11/2016	Bond Future		Sell	1,514	0.00
2030 On 03/11/2016	Bond Future		Buy	1,514	0.00
2030 On 03/11/2016	Bond Future		Sell	1,514	0.00
2030 On 03/11/2016	Bond Future		Buy	1,514	0.00
2030 On 03/11/2016	Bond Future		Sell	2,750	0.00
2030 On 03/11/2016	Bond Future		Buy	2,750	0.00
2030 On 03/11/2016	Bond Future		Buy	2,750	0.00
2030 On 03/11/2016	Bond Future		Sell	2,750	0.00
2030 On 03/11/2016	Bond Future		Buy	2,750	0.00
2030 On 03/11/2016	Bond Future		Sell	2,750	0.00

R2048 Bond Future

R248 On 03/11/2016	Bond Future		Sell	3	0.00
R248 On 03/11/2016	Bond Future		Buy	3	0.00
R248 On 03/11/2016	Bond Future		Sell	4	0.00
R248 On 03/11/2016	Bond Future		Buy	4	0.00
R248 On 03/11/2016	Bond Future		Sell	7	0.00
R248 On 03/11/2016	Bond Future		Buy	7	0.00
R248 On 03/11/2016	Bond Future		Sell	23	0.00
R248 On 03/11/2016	Bond Future		Buy	23	0.00
R248 On 03/11/2016	Bond Future		Sell	37	0.00
R248 On 03/11/2016	Bond Future		Buy	37	0.00

R207 Bond Future

R207 On 03/11/2016	Bond Future		Buy	8	0.00
R207 On 03/11/2016	Bond Future		Sell	8	0.00
R207 On 03/11/2016	Bond Future		Buy	16	0.00
R207 On 03/11/2016	Bond Future		Sell	16	0.00
R207 On 03/11/2016	Bond Future		Buy	17	0.00
R207 On 03/11/2016	Bond Future		Sell	17	0.00
R207 On 03/11/2016	Bond Future		Buy	64	0.00
R207 On 03/11/2016	Bond Future		Sell	64	0.00
R207 On 03/11/2016	Bond Future		Buy	84	0.00

R207 On 03/11/2016	Bond Future	Sell	84	0.00
R207 On 03/11/2016	Bond Future	Sell	189	0.00
R207 On 03/11/2016	Bond Future	Buy	189	0.00

R209 Bond Future

R209 On 03/11/2016	Bond Future	Buy	5	0.00
R209 On 03/11/2016	Bond Future	Sell	5	0.00
R209 On 03/11/2016	Bond Future	Buy	8	0.00
R209 On 03/11/2016	Bond Future	Sell	8	0.00
R209 On 03/11/2016	Bond Future	Buy	10	0.00
R209 On 03/11/2016	Bond Future	Sell	10	0.00
R209 On 03/11/2016	Bond Future	Buy	33	0.00
R209 On 03/11/2016	Bond Future	Sell	33	0.00
R209 On 03/11/2016	Bond Future	Sell	56	0.00
R209 On 03/11/2016	Bond Future	Buy	56	0.00

R210 Bond Future

R210 On 03/11/2016	Bond Future	Buy	4	0.00
R210 On 03/11/2016	Bond Future	Sell	4	0.00

R212 Bond Future

R212 On 03/11/2016	Bond Future	Sell	182	0.00
R212 On 03/11/2016	Bond Future	Buy	182	0.00

Grand Total for Daily Detailed Turnover: 18,865 0.00