



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 : 10/11/2015

TO DATE : 10/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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All Bond Index

ALBI On 04/02/2016	Index Future		Sell	1	0.00
ALBI On 04/02/2016	Index Future		Buy	1	0.00
ALBI On 04/02/2016	Index Future		Sell	1	0.00
ALBI On 04/02/2016	Index Future		Buy	1	0.00
ALBI On 04/02/2016	Index Future		Sell	2	0.00
ALBI On 04/02/2016	Index Future		Buy	2	0.00
ALBI On 04/02/2016	Index Future		Sell	9	0.00
ALBI On 04/02/2016	Index Future		Buy	9	0.00
ALBI On 04/02/2016	Index Future		Sell	9	0.00
ALBI On 04/02/2016	Index Future		Buy	9	0.00
ALBI On 04/02/2016	Index Future		Sell	20	0.00
ALBI On 04/02/2016	Index Future		Buy	20	0.00
ALBI On 04/02/2016	Index Future		Buy	20	0.00
ALBI On 04/02/2016	Index Future		Sell	20	0.00

ALBI On 04/02/2016	Index Future	Sell	20	0.00
ALBI On 04/02/2016	Index Future	Buy	20	0.00
ALBI On 04/02/2016	Index Future	Sell	40	0.00
ALBI On 04/02/2016	Index Future	Buy	40	0.00
ALBI On 04/02/2016	Index Future	Buy	40	0.00
ALBI On 04/02/2016	Index Future	Sell	40	0.00
ALBI On 04/02/2016	Index Future	Sell	40	0.00
ALBI On 04/02/2016	Index Future	Buy	40	0.00

Govi Total Return Index

GOVI On 04/02/2016	GOVI	Sell	5	0.00
GOVI On 04/02/2016	GOVI	Buy	5	0.00
GOVI On 04/02/2016	GOVI	Sell	22	0.00
GOVI On 04/02/2016	GOVI	Buy	22	0.00
GOVI On 04/02/2016	GOVI	Sell	27	0.00
GOVI On 04/02/2016	GOVI	Buy	27	0.00
GOVI On 04/02/2016	GOVI	Sell	27	0.00
GOVI On 04/02/2016	GOVI	Buy	27	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Buy	1	0.00
R186 On 04/02/2016	Bond Future	Sell	1	0.00
R186 On 04/02/2016	Bond Future	Buy	3	0.00
R186 On 04/02/2016	Bond Future	Sell	3	0.00
R186 On 04/02/2016	Bond Future	Buy	3	0.00
R186 On 04/02/2016	Bond Future	Sell	3	0.00
R186 On 04/02/2016	Bond Future	Buy	3	0.00
R186 On 04/02/2016	Bond Future	Sell	3	0.00
R186 On 04/02/2016	Bond Future	Buy	5	0.00
R186 On 04/02/2016	Bond Future	Sell	5	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	8	0.00
R186 On 04/02/2016	Bond Future	Sell	8	0.00
R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	13	0.00
R186 On 04/02/2016	Bond Future	Sell	13	0.00
R186 On 04/02/2016	Bond Future	Buy	18	0.00
R186 On 04/02/2016	Bond Future	Sell	18	0.00
R186 On 04/02/2016	Bond Future	Buy	47	0.00
R186 On 04/02/2016	Bond Future	Sell	47	0.00
R186 On 04/02/2016	Bond Future	Buy	55	0.00
R186 On 04/02/2016	Bond Future	Sell	55	0.00
R186 On 04/02/2016	Bond Future	Buy	60	0.00
R186 On 04/02/2016	Bond Future	Sell	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016			Buy	75	0.00
R186 On 04/02/2016			Sell	75	0.00
R186 On 04/02/2016			Buy	84	0.00
R186 On 04/02/2016			Sell	84	0.00
R186 On 04/02/2016			Buy	225	0.00
R186 On 04/02/2016			Sell	225	0.00
R186 On 04/02/2016			Buy	409	0.00
R186 On 04/02/2016			Sell	409	0.00
R186 On 04/02/2016			Buy	1,027	0.00
R186 On 04/02/2016			Sell	1,027	0.00
R186 On 05/05/2016	8.85	Put	Buy	5,350	0.00
R186 On 05/05/2016	8.85	Put	Sell	5,350	0.00
R2048 Bond Future					
R248 On 04/02/2016			Buy	500	0.00
R248 On 04/02/2016			Sell	500	0.00
R248 On 04/02/2016			Sell	500	0.00
R248 On 04/02/2016			Buy	500	0.00
R248 On 04/02/2016			Sell	500	0.00
R248 On 04/02/2016			Buy	500	0.00
R248 On 04/02/2016			Sell	500	0.00
R248 On 04/02/2016			Buy	500	0.00
Grand Total for Daily Detailed Turnover:				9,687	0.00