



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 : 17/11/2015

TO DATE : 17/11/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
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I2050 Bond Future

2050 On 04/02/2016	Bond Future		Sell	1	0.00
2050 On 04/02/2016	Bond Future		Buy	1	0.00
2050 On 04/02/2016	Bond Future		Sell	60	0.00
2050 On 04/02/2016	Bond Future		Buy	60	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future		Sell	13	0.00
R186 On 04/02/2016	Bond Future		Buy	13	0.00
R186 On 04/02/2016	Bond Future		Sell	48	0.00
R186 On 04/02/2016	Bond Future		Buy	48	0.00
R186 On 04/02/2016	Bond Future		Sell	100	0.00
R186 On 04/02/2016	Bond Future		Buy	100	0.00
R186 On 04/02/2016	Bond Future		Sell	134	0.00
R186 On 04/02/2016	Bond Future		Buy	134	0.00

R186 On 04/02/2016	Bond Future	Buy	295	0.00
R186 On 04/02/2016	Bond Future	Sell	295	0.00
R2023 Bond Future				
R023 On 04/02/2016	Bond Future	Sell	15	0.00
R023 On 04/02/2016	Bond Future	Buy	15	0.00
R023 On 04/02/2016	Bond Future	Sell	115	0.00
R023 On 04/02/2016	Bond Future	Buy	115	0.00
R023 On 04/02/2016	Bond Future	Sell	2,320	0.00
R023 On 04/02/2016	Bond Future	Buy	2,320	0.00
R023 On 04/02/2016	Bond Future	Sell	2,450	0.00
R023 On 04/02/2016	Bond Future	Buy	2,450	0.00
R2037 Bond Future				
2037 On 04/02/2016	Bond Future	Sell	10	0.00
2037 On 04/02/2016	Bond Future	Buy	10	0.00
2037 On 04/02/2016	Bond Future	Sell	20	0.00
2037 On 04/02/2016	Bond Future	Buy	20	0.00
2037 On 04/02/2016	Bond Future	Sell	20	0.00
2037 On 04/02/2016	Bond Future	Buy	20	0.00
2037 On 04/02/2016	Bond Future	Sell	2,000	0.00
2037 On 04/02/2016	Bond Future	Buy	2,000	0.00
2037 On 04/02/2016	Bond Future	Sell	2,050	0.00
2037 On 04/02/2016	Bond Future	Buy	2,050	0.00
R2040 Bond Future				
2040 On 04/02/2016	Bond Future	Sell	10	0.00
2040 On 04/02/2016	Bond Future	Buy	10	0.00
2040 On 04/02/2016	Bond Future	Sell	10	0.00
2040 On 04/02/2016	Bond Future	Buy	10	0.00
2040 On 04/02/2016	Bond Future	Sell	11	0.00
2040 On 04/02/2016	Bond Future	Buy	11	0.00
2040 On 04/02/2016	Bond Future	Sell	1,585	0.00
2040 On 04/02/2016	Bond Future	Buy	1,585	0.00
2040 On 04/02/2016	Bond Future	Sell	1,616	0.00
2040 On 04/02/2016	Bond Future	Buy	1,616	0.00
R2048 Bond Future				
R248 On 04/02/2016	Bond Future	Sell	10	0.00
R248 On 04/02/2016	Bond Future	Buy	10	0.00
R248 On 04/02/2016	Bond Future	Sell	10	0.00
R248 On 04/02/2016	Bond Future	Buy	10	0.00
R248 On 04/02/2016	Bond Future	Sell	10	0.00
R248 On 04/02/2016	Bond Future	Buy	10	0.00
R248 On 04/02/2016	Bond Future	Sell	1,060	0.00
R248 On 04/02/2016	Bond Future	Buy	1,060	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R248 On 04/02/2016	Bond Future		Sell	1,090	0.00
R248 On 04/02/2016	Bond Future		Buy	1,090	0.00
R210 Bond Future					
R210 On 04/02/2016	Bond Future		Buy	5	0.00
R210 On 04/02/2016	Bond Future		Sell	5	0.00
R210 On 04/02/2016	Bond Future		Sell	55	0.00
R210 On 04/02/2016	Bond Future		Buy	55	0.00
R214 Bond Future					
R214 On 04/02/2016	Bond Future		Buy	19	0.00
R214 On 04/02/2016	Bond Future		Sell	19	0.00
R214 On 04/02/2016	Bond Future		Buy	28	0.00
R214 On 04/02/2016	Bond Future		Sell	28	0.00
R214 On 04/02/2016	Bond Future		Buy	306	0.00
R214 On 04/02/2016	Bond Future		Sell	306	0.00
R214 On 04/02/2016	Bond Future		Buy	353	0.00
R214 On 04/02/2016	Bond Future		Sell	353	0.00
Grand Total for Daily Detailed Turnover:				15,829	0.00