



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 : 26/11/2015

TO DATE : 26/11/2015

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

ES42 Bond Future

ES42 On 04/02/2016	Bond Future		Sell	11	0.00
ES42 On 04/02/2016	Bond Future		Buy	11	0.00
ES42 On 04/02/2016	Bond Future		Sell	15	0.00
ES42 On 04/02/2016	Bond Future		Buy	15	0.00
ES42 On 04/02/2016	Bond Future		Sell	24	0.00
ES42 On 04/02/2016	Bond Future		Buy	24	0.00
ES42 On 04/02/2016	Bond Future		Sell	38	0.00
ES42 On 04/02/2016	Bond Future		Buy	38	0.00
ES42 On 04/02/2016	Bond Future		Sell	70	0.00
ES42 On 04/02/2016	Bond Future		Buy	70	0.00
ES42 On 04/02/2016	Bond Future		Sell	70	0.00
ES42 On 04/02/2016	Bond Future		Buy	70	0.00
ES42 On 04/02/2016	Bond Future		Sell	75	0.00
ES42 On 04/02/2016	Bond Future		Buy	75	0.00

ES42 On 04/02/2016	Bond Future			Sell	85	0.00
ES42 On 04/02/2016	Bond Future			Buy	85	0.00
ES42 On 04/02/2016	Bond Future			Sell	114	0.00
ES42 On 04/02/2016	Bond Future			Buy	114	0.00
ES42 On 04/02/2016	Bond Future			Sell	245	0.00
ES42 On 04/02/2016	Bond Future			Buy	245	0.00
ES42 On 04/02/2016	Bond Future			Sell	2,003	0.00
ES42 On 04/02/2016	Bond Future			Buy	2,003	0.00
ES42 On 04/02/2016	Bond Future			Buy	2,750	0.00
ES42 On 04/02/2016	Bond Future			Sell	2,750	0.00

R186 Bond Future

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	17	0.00
R186 On 04/02/2016	Bond Future			Sell	17	0.00
R186 On 04/02/2016	Bond Future			Buy	17	0.00
R186 On 04/02/2016	Bond Future			Sell	17	0.00
R186 On 04/02/2016	Bond Future			Buy	22	0.00
R186 On 04/02/2016	Bond Future			Sell	22	0.00
R186 On 04/02/2016	Bond Future			Buy	28	0.00
R186 On 04/02/2016	Bond Future			Sell	28	0.00
R186 On 04/02/2016	Bond Future			Buy	50	0.00
R186 On 04/02/2016	Bond Future			Sell	50	0.00
R186 On 04/02/2016	Bond Future			Buy	117	0.00
R186 On 04/02/2016	Bond Future			Sell	117	0.00
R186 On 04/02/2016	Bond Future			Buy	204	0.00
R186 On 04/02/2016	Bond Future			Sell	204	0.00
R186 On 04/02/2016	Bond Future			Sell	287	0.00
R186 On 04/02/2016	Bond Future			Buy	287	0.00
R186 On 04/02/2016	Bond Future			Buy	352	0.00
R186 On 04/02/2016	Bond Future			Sell	352	0.00
R186 On 04/02/2016	Bond Future			Sell	536	0.00
R186 On 04/02/2016	Bond Future			Buy	536	0.00

R2044 Bond Future

2044 On 04/02/2016	Bond Future	9.58	Put	Buy	25	0.00
2044 On 04/02/2016	Bond Future	9.58	Put	Sell	25	0.00

R207 Bond Future

R207 On 04/02/2016	Bond Future			Sell	9	0.00
R207 On 04/02/2016	Bond Future			Buy	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 04/02/2016			Sell	27	0.00
R207 On 04/02/2016			Buy	27	0.00
R207 On 04/02/2016			Sell	29	0.00
R207 On 04/02/2016			Buy	29	0.00
R207 On 04/02/2016			Sell	45	0.00
R207 On 04/02/2016			Buy	45	0.00

R213 Bond Future

R213 On 04/02/2016			Buy	7	0.00
R213 On 04/02/2016			Sell	7	0.00
R213 On 04/02/2016			Buy	7	0.00
R213 On 04/02/2016			Sell	7	0.00
R213 On 04/02/2016			Buy	45	0.00
R213 On 04/02/2016			Sell	45	0.00
R213 On 04/02/2016			Buy	54	0.00
R213 On 04/02/2016			Sell	54	0.00
R213 On 04/02/2016			Buy	72	0.00
R213 On 04/02/2016			Sell	72	0.00
R213 On 04/02/2016			Buy	1,065	0.00
R213 On 04/02/2016			Sell	1,065	0.00
R213 On 04/02/2016			Buy	1,250	0.00
R213 On 04/02/2016			Sell	1,250	0.00

R214 Bond Future

R214 On 04/02/2016			Buy	5	0.00
R214 On 04/02/2016			Sell	5	0.00
R214 On 04/02/2016			Buy	6	0.00
R214 On 04/02/2016			Sell	6	0.00
R214 On 04/02/2016			Buy	7	0.00
R214 On 04/02/2016			Sell	7	0.00
R214 On 04/02/2016			Sell	10	0.00
R214 On 04/02/2016			Buy	10	0.00
R214 On 04/02/2016			Buy	13	0.00
R214 On 04/02/2016			Sell	13	0.00
R214 On 04/02/2016			Buy	28	0.00
R214 On 04/02/2016			Sell	28	0.00
R214 On 04/02/2016			Buy	33	0.00
R214 On 04/02/2016			Sell	33	0.00
R214 On 04/02/2016			Buy	36	0.00
R214 On 04/02/2016			Sell	36	0.00
R214 On 04/02/2016			Buy	42	0.00

R214 On 04/02/2016	Bond Future	Sell	42	0.00
R214 On 04/02/2016	Bond Future	Buy	53	0.00
R214 On 04/02/2016	Bond Future	Sell	53	0.00
R214 On 04/02/2016	Bond Future	Buy	53	0.00
R214 On 04/02/2016	Bond Future	Sell	53	0.00
R214 On 04/02/2016	Bond Future	Buy	78	0.00
R214 On 04/02/2016	Bond Future	Sell	78	0.00
R214 On 04/02/2016	Bond Future	Buy	80	0.00
R214 On 04/02/2016	Bond Future	Sell	80	0.00
R214 On 04/02/2016	Bond Future	Buy	93	0.00
R214 On 04/02/2016	Bond Future	Sell	93	0.00
R214 On 04/02/2016	Bond Future	Sell	537	0.00
R214 On 04/02/2016	Bond Future	Buy	537	0.00

Grand Total for Daily Detailed Turnover:

10,855

0.00