



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 : 01/12/2015

TO DATE : 01/12/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 04/02/2016	Bond Future		Sell	67	0.00
R202 On 04/02/2016	Bond Future		Buy	67	0.00
R2030 Bond Future					
2030 On 04/02/2016	Bond Future		Sell	150	0.00
2030 On 04/02/2016	Bond Future		Buy	150	0.00
2030 On 04/02/2016	Bond Future		Sell	250	0.00
2030 On 04/02/2016	Bond Future		Buy	250	0.00
2030 On 04/02/2016	Bond Future		Buy	250	0.00
2030 On 04/02/2016	Bond Future		Sell	250	0.00
R2048 Bond Future					
R248 On 04/02/2016	Bond Future		Sell	1,460	0.00
R248 On 04/02/2016	Bond Future		Buy	1,460	0.00

R213 Bond Future

R213 On 04/02/2016	Bond Future	Buy	250	0.00
R213 On 04/02/2016	Bond Future	Sell	250	0.00
R213 On 04/02/2016	Bond Future	Buy	250	0.00
R213 On 04/02/2016	Bond Future	Sell	250	0.00
R213 On 04/02/2016	Bond Future	Sell	250	0.00
R213 On 04/02/2016	Bond Future	Buy	250	0.00

R214 Bond Future

R214 On 04/02/2016	Bond Future	Sell	80	0.00
R214 On 04/02/2016	Bond Future	Buy	80	0.00
R214 On 04/02/2016	Bond Future	Sell	100	0.00
R214 On 04/02/2016	Bond Future	Buy	100	0.00
R214 On 04/02/2016	Bond Future	Buy	180	0.00
R214 On 04/02/2016	Bond Future	Sell	180	0.00

Grand Total for Daily Detailed Turnover: 3,287 0.00