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 : 24/12/2015 **TO DATE : 24/12/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 04/02/2016 Bond Future			Sell	42	0.00
R186 On 04/02/2016 Bond Future			Buy	42	0.00
R186 On 04/02/2016 Bond Future			Sell	158	0.00
R186 On 04/02/2016 Bond Future			Buy	158	0.00
R186 On 04/02/2016 Bond Future			Sell	200	0.00
R186 On 04/02/2016 Bond Future			Buy	200	0.00
R213 Bond Future					
R213 On 04/02/2016 Bond Future			Buy	500	0.00
R213 On 04/02/2016 Bond Future			Sell	500	0.00
R213 On 04/02/2016 Bond Future			Sell	500	0.00
R213 On 04/02/2016 Bond Future			Buy	500	0.00
Grand Total for Daily Detailed Turnover:				**1,400**	**0.00**