



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 : 11/12/2015

TO DATE : 11/12/2015

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

ALBI On 04/02/2016	Index Future		Buy	5	0.00
ALBI On 04/02/2016	Index Future		Sell	5	0.00

Govi Total Return Index

GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Sell	1	0.00
GOVI On 04/02/2016	GOVI		Buy	1	0.00

I2025 Bond Future

2025 On 04/02/2016	Bond Future		Sell	22	0.00
2025 On 04/02/2016	Bond Future		Buy	22	0.00

2025 On 04/02/2016	Bond Future	Sell	30	0.00
2025 On 04/02/2016	Bond Future	Buy	30	0.00
2025 On 04/02/2016	Bond Future	Sell	74	0.00
2025 On 04/02/2016	Bond Future	Buy	74	0.00
2025 On 04/02/2016	Bond Future	Sell	133	0.00
2025 On 04/02/2016	Bond Future	Buy	133	0.00
2025 On 04/02/2016	Bond Future	Sell	622	0.00
2025 On 04/02/2016	Bond Future	Buy	622	0.00
2025 On 04/02/2016	Bond Future	Buy	881	0.00
2025 On 04/02/2016	Bond Future	Sell	881	0.00

I2038 Bond Future

2038 On 04/02/2016	Bond Future	Sell	10	0.00
2038 On 04/02/2016	Bond Future	Buy	10	0.00
2038 On 04/02/2016	Bond Future	Sell	21	0.00
2038 On 04/02/2016	Bond Future	Buy	21	0.00
2038 On 04/02/2016	Bond Future	Sell	24	0.00
2038 On 04/02/2016	Bond Future	Buy	24	0.00
2038 On 04/02/2016	Bond Future	Sell	40	0.00
2038 On 04/02/2016	Bond Future	Buy	40	0.00
2038 On 04/02/2016	Bond Future	Sell	90	0.00
2038 On 04/02/2016	Bond Future	Buy	90	0.00
2038 On 04/02/2016	Bond Future	Sell	129	0.00
2038 On 04/02/2016	Bond Future	Buy	129	0.00
2038 On 04/02/2016	Bond Future	Sell	170	0.00
2038 On 04/02/2016	Bond Future	Buy	170	0.00
2038 On 04/02/2016	Bond Future	Sell	271	0.00
2038 On 04/02/2016	Bond Future	Buy	271	0.00
2038 On 04/02/2016	Bond Future	Sell	755	0.00
2038 On 04/02/2016	Bond Future	Buy	755	0.00

R186 Bond Future

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	Buy	50	0.00
R186 On 04/02/2016	Bond Future	Sell	50	0.00
R186 On 04/02/2016	Bond Future	Sell	60	0.00
R186 On 04/02/2016	Bond Future	Buy	60	0.00
R186 On 04/02/2016	Bond Future	Buy	86	0.00
R186 On 04/02/2016	Bond Future	Sell	86	0.00
R186 On 04/02/2016	Bond Future	Sell	87	0.00
R186 On 04/02/2016	Bond Future	Buy	87	0.00
R186 On 04/02/2016	Bond Future	Sell	91	0.00
R186 On 04/02/2016	Bond Future	Buy	91	0.00
R186 On 04/02/2016	Bond Future	Buy	101	0.00
R186 On 04/02/2016	Bond Future	Sell	101	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 04/02/2016			Sell	106	0.00
R186 On 04/02/2016			Buy	106	0.00
R186 On 04/02/2016			Sell	144	0.00
R186 On 04/02/2016			Buy	144	0.00
R186 On 04/02/2016			Buy	179	0.00
R186 On 04/02/2016			Sell	179	0.00
R186 On 04/02/2016			Buy	206	0.00
R186 On 04/02/2016			Sell	206	0.00
R186 On 04/02/2016			Sell	250	0.00
R186 On 04/02/2016			Buy	250	0.00
R186 On 04/02/2016			Buy	765	0.00
R186 On 04/02/2016			Sell	765	0.00
R186 On 04/02/2016			Buy	842	0.00
R186 On 04/02/2016			Sell	842	0.00
R186 On 04/02/2016			Buy	1,044	0.00
R186 On 04/02/2016			Sell	1,044	0.00
R186 On 04/02/2016			Sell	1,089	0.00
R186 On 04/02/2016			Buy	1,089	0.00
R186 On 04/02/2016			Buy	1,830	0.00
R186 On 04/02/2016			Sell	1,830	0.00
R186 On 04/02/2016			Buy	3,223	0.00
R186 On 04/02/2016			Sell	3,223	0.00

R2023 Bond Future

R023 On 04/02/2016			Sell	20	0.00
R023 On 04/02/2016			Buy	20	0.00
R023 On 04/02/2016			Sell	30	0.00
R023 On 04/02/2016			Buy	30	0.00
R023 On 04/02/2016			Sell	120	0.00
R023 On 04/02/2016			Buy	120	0.00
R023 On 04/02/2016			Sell	160	0.00
R023 On 04/02/2016			Buy	160	0.00
R023 On 04/02/2016			Sell	190	0.00
R023 On 04/02/2016			Buy	190	0.00
R023 On 04/02/2016			Sell	430	0.00
R023 On 04/02/2016			Buy	430	0.00
R023 On 04/02/2016			Sell	950	0.00
R023 On 04/02/2016			Buy	950	0.00

R203 Bond Future

R203 On 04/02/2016			Buy	118	0.00
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R203 On 04/02/2016	Bond Future	Sell	118	0.00
R203 On 04/02/2016	Bond Future	Buy	185	0.00
R203 On 04/02/2016	Bond Future	Sell	185	0.00
R203 On 04/02/2016	Bond Future	Buy	189	0.00
R203 On 04/02/2016	Bond Future	Sell	189	0.00
R203 On 04/02/2016	Bond Future	Buy	226	0.00
R203 On 04/02/2016	Bond Future	Sell	226	0.00
R203 On 04/02/2016	Bond Future	Buy	404	0.00
R203 On 04/02/2016	Bond Future	Sell	404	0.00
R203 On 04/02/2016	Bond Future	Buy	409	0.00
R203 On 04/02/2016	Bond Future	Sell	409	0.00
R203 On 04/02/2016	Bond Future	Buy	1,531	0.00
R203 On 04/02/2016	Bond Future	Sell	1,531	0.00

R2030 Bond Future

2030 On 04/02/2016	Bond Future	Sell	10	0.00
2030 On 04/02/2016	Bond Future	Buy	10	0.00
2030 On 04/02/2016	Bond Future	Sell	40	0.00
2030 On 04/02/2016	Bond Future	Buy	40	0.00
2030 On 04/02/2016	Bond Future	Sell	40	0.00
2030 On 04/02/2016	Bond Future	Buy	40	0.00
2030 On 04/02/2016	Bond Future	Sell	60	0.00
2030 On 04/02/2016	Bond Future	Buy	60	0.00
2030 On 04/02/2016	Bond Future	Sell	60	0.00
2030 On 04/02/2016	Bond Future	Buy	60	0.00
2030 On 04/02/2016	Bond Future	Sell	70	0.00
2030 On 04/02/2016	Bond Future	Buy	70	0.00
2030 On 04/02/2016	Bond Future	Sell	90	0.00
2030 On 04/02/2016	Bond Future	Buy	90	0.00
2030 On 04/02/2016	Bond Future	Sell	100	0.00
2030 On 04/02/2016	Bond Future	Buy	100	0.00
2030 On 04/02/2016	Bond Future	Sell	220	0.00
2030 On 04/02/2016	Bond Future	Buy	220	0.00
2030 On 04/02/2016	Bond Future	Sell	480	0.00
2030 On 04/02/2016	Bond Future	Buy	480	0.00
2030 On 04/02/2016	Bond Future	Buy	1,170	0.00
2030 On 04/02/2016	Bond Future	Sell	1,170	0.00

R2037 Bond Future

2037 On 04/02/2016	Bond Future	Buy	2	0.00
2037 On 04/02/2016	Bond Future	Sell	2	0.00
2037 On 04/02/2016	Bond Future	Buy	2	0.00
2037 On 04/02/2016	Bond Future	Sell	2	0.00
2037 On 04/02/2016	Bond Future	Buy	2	0.00
2037 On 04/02/2016	Bond Future	Sell	2	0.00
2037 On 04/02/2016	Bond Future	Buy	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 04/02/2016	Bond Future		Sell	4	0.00
2037 On 04/02/2016	Bond Future		Buy	6	0.00
2037 On 04/02/2016	Bond Future		Sell	6	0.00
2037 On 04/02/2016	Bond Future		Buy	6	0.00
2037 On 04/02/2016	Bond Future		Sell	6	0.00
2037 On 04/02/2016	Bond Future		Buy	8	0.00
2037 On 04/02/2016	Bond Future		Sell	8	0.00
2037 On 04/02/2016	Bond Future		Buy	18	0.00
2037 On 04/02/2016	Bond Future		Sell	18	0.00
2037 On 04/02/2016	Bond Future		Buy	18	0.00
2037 On 04/02/2016	Bond Future		Sell	18	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	34	0.00
2037 On 04/02/2016	Bond Future		Sell	34	0.00
2037 On 04/02/2016	Bond Future		Buy	66	0.00
2037 On 04/02/2016	Bond Future		Sell	66	0.00
2037 On 04/02/2016	Bond Future		Buy	116	0.00
2037 On 04/02/2016	Bond Future		Sell	116	0.00
2037 On 04/02/2016	Bond Future		Sell	121	0.00
2037 On 04/02/2016	Bond Future		Buy	121	0.00
2037 On 04/02/2016	Bond Future		Buy	121	0.00
2037 On 04/02/2016	Bond Future		Sell	121	0.00
2037 On 04/02/2016	Bond Future		Buy	134	0.00
2037 On 04/02/2016	Bond Future		Sell	134	0.00
2037 On 04/02/2016	Bond Future		Sell	154	0.00
2037 On 04/02/2016	Bond Future		Buy	154	0.00
R204 Bond Future					
R204 On 04/02/2016	Bond Future		Buy	14	0.00
R204 On 04/02/2016	Bond Future		Sell	14	0.00
R204 On 04/02/2016	Bond Future		Buy	42	0.00
R204 On 04/02/2016	Bond Future		Sell	42	0.00
R204 On 04/02/2016	Bond Future		Buy	42	0.00
R204 On 04/02/2016	Bond Future		Sell	42	0.00
R204 On 04/02/2016	Bond Future		Buy	111	0.00
R204 On 04/02/2016	Bond Future		Sell	111	0.00
R204 On 04/02/2016	Bond Future		Buy	405	0.00
R204 On 04/02/2016	Bond Future		Sell	405	0.00
R204 On 04/02/2016	Bond Future		Buy	458	0.00
R204 On 04/02/2016	Bond Future		Sell	458	0.00
R204 On 04/02/2016	Bond Future		Buy	1,371	0.00

R204 On 04/02/2016	Bond Future			Sell	1,371	0.00
R204 On 04/02/2016	Bond Future			Sell	2,443	0.00
R204 On 04/02/2016	Bond Future			Buy	2,443	0.00

R2044 Bond Future

2044 On 04/02/2016	Bond Future			Sell	33	0.00
2044 On 04/02/2016	Bond Future			Buy	33	0.00
2044 On 04/02/2016	Bond Future			Buy	33	0.00
2044 On 04/02/2016	Bond Future			Sell	33	0.00

R207 Bond Future

R207 On 04/02/2016	Bond Future			Sell	425	0.00
R207 On 04/02/2016	Bond Future			Buy	425	0.00

R209 Bond Future

R209 On 04/08/2016	Bond Future	9.60	Call	Buy	50	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	50	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	50	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	50	0.00
R209 On 04/02/2016	Bond Future			Sell	64	0.00
R209 On 04/02/2016	Bond Future			Buy	64	0.00
R209 On 04/02/2016	Bond Future			Buy	64	0.00
R209 On 04/02/2016	Bond Future			Sell	64	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	111	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	111	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	111	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	111	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	289	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	289	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	289	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	289	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	400	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	400	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	400	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	400	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	454	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	454	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	454	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	454	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	494	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	494	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	494	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	494	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	509	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	509	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	509	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts		
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	509	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	538	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	538	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	538	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	538	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	625	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	625	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	625	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	625	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	860	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	860	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	860	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	860	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Buy	1,670	0.00
R209 On 04/08/2016	Bond Future	9.60	Call	Sell	1,670	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Sell	1,670	0.00
R209 On 04/08/2016	Bond Future	10.60	Call	Buy	1,670	0.00
R213 Bond Future						
R213 On 04/02/2016	Bond Future			Sell	20	0.00
R213 On 04/02/2016	Bond Future			Buy	20	0.00
R213 On 04/02/2016	Bond Future			Buy	20	0.00
R213 On 04/02/2016	Bond Future			Sell	20	0.00
R214 Bond Future						
R214 On 04/02/2016	Bond Future			Buy	35	0.00
R214 On 04/02/2016	Bond Future			Sell	35	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	41	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	41	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	41	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	41	0.00
R214 On 04/02/2016	Bond Future			Buy	42	0.00
R214 On 04/02/2016	Bond Future			Sell	42	0.00
R214 On 04/02/2016	Bond Future			Buy	42	0.00
R214 On 04/02/2016	Bond Future			Sell	42	0.00
R214 On 04/02/2016	Bond Future			Buy	50	0.00
R214 On 04/02/2016	Bond Future			Sell	50	0.00
R214 On 04/02/2016	Bond Future			Buy	50	0.00
R214 On 04/02/2016	Bond Future			Sell	50	0.00
R214 On 04/02/2016	Bond Future			Buy	84	0.00
R214 On 04/02/2016	Bond Future			Sell	84	0.00

R214 On 04/08/2016	Bond Future	10.30	Call	Buy	91	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	91	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	91	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	91	0.00
R214 On 04/02/2016	Bond Future			Buy	131	0.00
R214 On 04/02/2016	Bond Future			Sell	131	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	173	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	173	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	173	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	173	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	235	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	235	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	235	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	235	0.00
R214 On 04/02/2016	Bond Future			Buy	250	0.00
R214 On 04/02/2016	Bond Future			Sell	250	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	371	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	371	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	371	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	371	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	403	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	403	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	403	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	403	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	415	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	415	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	415	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	415	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	421	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	421	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	421	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	421	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	509	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	509	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	509	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	509	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	706	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	706	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	706	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	706	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	711	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	711	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Sell	711	0.00
R214 On 04/08/2016	Bond Future	11.30	Call	Buy	711	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Buy	825	0.00
R214 On 04/08/2016	Bond Future	10.30	Call	Sell	825	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R214 On 04/08/2016 Bond Future	11.30	Call	Sell	825	0.00
R214 On 04/08/2016 Bond Future	11.30	Call	Buy	825	0.00
R214 On 04/08/2016 Bond Future	10.30	Call	Buy	1,399	0.00
R214 On 04/08/2016 Bond Future	10.30	Call	Sell	1,399	0.00
R214 On 04/08/2016 Bond Future	11.30	Call	Sell	1,399	0.00
R214 On 04/08/2016 Bond Future	11.30	Call	Buy	1,399	0.00
R214 On 04/08/2016 Bond Future	10.30	Call	Sell	6,300	0.00
R214 On 04/08/2016 Bond Future	10.30	Call	Buy	6,300	0.00
R214 On 04/08/2016 Bond Future	11.30	Call	Sell	6,300	0.00
R214 On 04/08/2016 Bond Future	11.30	Call	Buy	6,300	0.00
Grand Total for Daily Detailed Turnover:				64,999	0.00