



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 : 05/01/2016

TO DATE : 05/01/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 04/02/2016	Index Future		Sell	28	0.00
ALBI On 04/02/2016	Index Future		Buy	28	0.00
R208 Bond Futures					
R208 On 04/02/2016	Bond Future		Buy	207	0.00
R208 On 04/02/2016	Bond Future		Sell	207	0.00
R208 On 04/02/2016	Bond Future		Buy	304	0.00
R208 On 04/02/2016	Bond Future		Sell	304	0.00
R208 On 04/02/2016	Bond Future		Buy	511	0.00
R208 On 04/02/2016	Bond Future		Sell	511	0.00
R211 Bond Future					
R211 On 04/02/2016	Bond Future		Sell	14	0.00
R211 On 04/02/2016	Bond Future		Buy	14	0.00

R211 On 04/02/2016	Bond Future	Buy	126	0.00
R211 On 04/02/2016	Bond Future	Sell	126	0.00
R211 On 04/02/2016	Bond Future	Buy	140	0.00
R211 On 04/02/2016	Bond Future	Sell	140	0.00

R213 Bond Future

R213 On 04/02/2016	Bond Future	Buy	5,000	0.00
R213 On 04/02/2016	Bond Future	Sell	5,000	0.00
R213 On 04/02/2016	Bond Future	Sell	5,000	0.00
R213 On 04/02/2016	Bond Future	Buy	5,000	0.00

Grand Total for Daily Detailed Turnover: **11,330** **0.00**