



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 : 14/01/2016

TO DATE : 14/01/2016

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2046 Bond Future					
2046 On 05/05/2016	Bond Future		Sell	14	0.00
2046 On 05/05/2016	Bond Future		Buy	14	0.00
2046 On 05/05/2016	Bond Future		Buy	18	0.00
2046 On 05/05/2016	Bond Future		Sell	18	0.00
2046 On 05/05/2016	Bond Future		Sell	42	0.00
2046 On 05/05/2016	Bond Future		Buy	42	0.00
2046 On 05/05/2016	Bond Future		Buy	180	0.00
2046 On 05/05/2016	Bond Future		Sell	180	0.00
2046 On 05/05/2016	Bond Future		Sell	200	0.00
2046 On 05/05/2016	Bond Future		Buy	200	0.00
I2050 Bond Future					
2050 On 05/05/2016	Bond Future		Sell	4	0.00
2050 On 05/05/2016	Bond Future		Buy	4	0.00

2050 On 05/05/2016	Bond Future	Sell	12	0.00
2050 On 05/05/2016	Bond Future	Buy	12	0.00
2050 On 05/05/2016	Bond Future	Sell	102	0.00
2050 On 05/05/2016	Bond Future	Buy	102	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	10	0.00
R186 On 04/02/2016	Bond Future	Buy	10	0.00
R186 On 04/02/2016	Bond Future	Sell	20	0.00
R186 On 04/02/2016	Bond Future	Buy	20	0.00
R186 On 04/02/2016	Bond Future	Sell	190	0.00
R186 On 04/02/2016	Bond Future	Buy	190	0.00
R186 On 04/02/2016	Bond Future	Sell	210	0.00
R186 On 04/02/2016	Bond Future	Buy	210	0.00
R186 On 04/02/2016	Bond Future	Sell	340	0.00
R186 On 04/02/2016	Bond Future	Buy	340	0.00
R186 On 04/02/2016	Bond Future	Sell	340	0.00
R186 On 04/02/2016	Bond Future	Buy	340	0.00
R186 On 04/02/2016	Bond Future	Sell	340	0.00
R186 On 04/02/2016	Bond Future	Buy	340	0.00
R186 On 04/02/2016	Bond Future	Sell	340	0.00
R186 On 04/02/2016	Bond Future	Buy	340	0.00
R186 On 04/02/2016	Bond Future	Sell	340	0.00
R186 On 04/02/2016	Bond Future	Buy	340	0.00
R186 On 04/02/2016	Bond Future	Sell	340	0.00

R197 Bond Future

R197 On 05/05/2016	Bond Future	Buy	27	0.00
R197 On 05/05/2016	Bond Future	Sell	27	0.00
R197 On 05/05/2016	Bond Future	Sell	30	0.00
R197 On 05/05/2016	Bond Future	Buy	30	0.00

R2023 Bond Future

R023 On 04/02/2016	Bond Future	Sell	26	0.00
R023 On 04/02/2016	Bond Future	Buy	26	0.00
R023 On 04/02/2016	Bond Future	Sell	80	0.00
R023 On 04/02/2016	Bond Future	Buy	80	0.00
R023 On 04/02/2016	Bond Future	Buy	80	0.00
R023 On 04/02/2016	Bond Future	Sell	80	0.00
R023 On 04/02/2016	Bond Future	Sell	195	0.00
R023 On 04/02/2016	Bond Future	Buy	195	0.00
R023 On 04/02/2016	Bond Future	Sell	3,785	0.00
R023 On 04/02/2016	Bond Future	Buy	3,785	0.00
R023 On 04/02/2016	Bond Future	Buy	4,006	0.00
R023 On 04/02/2016	Bond Future	Sell	4,006	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R203 Bond Future					
R203 On 04/02/2016	Bond Future		Buy	6	0.00
R203 On 04/02/2016	Bond Future		Sell	6	0.00
R203 On 04/02/2016	Bond Future		Buy	7	0.00
R203 On 04/02/2016	Bond Future		Sell	7	0.00
R203 On 04/02/2016	Bond Future		Buy	12	0.00
R203 On 04/02/2016	Bond Future		Sell	12	0.00
R203 On 04/02/2016	Bond Future		Buy	34	0.00
R203 On 04/02/2016	Bond Future		Sell	34	0.00
R203 On 04/02/2016	Bond Future		Buy	38	0.00
R203 On 04/02/2016	Bond Future		Sell	38	0.00
R203 On 04/02/2016	Bond Future		Buy	42	0.00
R203 On 04/02/2016	Bond Future		Sell	42	0.00
R203 On 04/02/2016	Bond Future		Buy	53	0.00
R203 On 04/02/2016	Bond Future		Sell	53	0.00
R203 On 04/02/2016	Bond Future		Buy	136	0.00
R203 On 04/02/2016	Bond Future		Sell	136	0.00
R203 On 04/02/2016	Bond Future		Buy	278	0.00
R203 On 04/02/2016	Bond Future		Sell	278	0.00
R203 On 04/02/2016	Bond Future		Buy	599	0.00
R203 On 04/02/2016	Bond Future		Sell	599	0.00
R203 On 04/02/2016	Bond Future		Sell	1,125	0.00
R203 On 04/02/2016	Bond Future		Buy	1,125	0.00
R203 On 04/02/2016	Bond Future		Buy	1,125	0.00
R203 On 04/02/2016	Bond Future		Sell	1,125	0.00
R203 On 04/02/2016	Bond Future		Sell	1,205	0.00
R203 On 04/02/2016	Bond Future		Buy	1,205	0.00
R2037 Bond Future					
2037 On 05/05/2016	Bond Future		Sell	7	0.00
2037 On 05/05/2016	Bond Future		Buy	7	0.00
2037 On 05/05/2016	Bond Future		Sell	7	0.00
2037 On 05/05/2016	Bond Future		Buy	7	0.00
R204 Bond Future					
R204 On 04/02/2016	Bond Future		Buy	210	0.00
R204 On 04/02/2016	Bond Future		Sell	210	0.00
R204 On 04/02/2016	Bond Future		Buy	210	0.00
R204 On 04/02/2016	Bond Future		Sell	210	0.00
R204 On 04/02/2016	Bond Future		Buy	526	0.00

R204 On 04/02/2016	Bond Future	Sell	526	0.00
R204 On 04/02/2016	Bond Future	Buy	526	0.00
R204 On 04/02/2016	Bond Future	Sell	526	0.00

R208 Bond Futures

R208 On 04/02/2016	Bond Future	Buy	6	0.00
R208 On 04/02/2016	Bond Future	Sell	6	0.00
R208 On 04/02/2016	Bond Future	Buy	8	0.00
R208 On 04/02/2016	Bond Future	Sell	8	0.00
R208 On 04/02/2016	Bond Future	Buy	14	0.00
R208 On 04/02/2016	Bond Future	Sell	14	0.00
R208 On 04/02/2016	Bond Future	Buy	38	0.00
R208 On 04/02/2016	Bond Future	Sell	38	0.00
R208 On 04/02/2016	Bond Future	Buy	43	0.00
R208 On 04/02/2016	Bond Future	Sell	43	0.00
R208 On 04/02/2016	Bond Future	Buy	47	0.00
R208 On 04/02/2016	Bond Future	Sell	47	0.00
R208 On 04/02/2016	Bond Future	Buy	59	0.00
R208 On 04/02/2016	Bond Future	Sell	59	0.00
R208 On 04/02/2016	Bond Future	Buy	152	0.00
R208 On 04/02/2016	Bond Future	Sell	152	0.00
R208 On 04/02/2016	Bond Future	Buy	310	0.00
R208 On 04/02/2016	Bond Future	Sell	310	0.00
R208 On 04/02/2016	Bond Future	Buy	670	0.00
R208 On 04/02/2016	Bond Future	Sell	670	0.00
R208 On 04/02/2016	Bond Future	Sell	1,347	0.00
R208 On 04/02/2016	Bond Future	Buy	1,347	0.00

R209 Bond Future

R209 On 05/05/2016	Bond Future	Sell	8	0.00
R209 On 05/05/2016	Bond Future	Buy	8	0.00
R209 On 05/05/2016	Bond Future	Sell	21	0.00
R209 On 05/05/2016	Bond Future	Buy	21	0.00
R209 On 05/05/2016	Bond Future	Sell	46	0.00
R209 On 05/05/2016	Bond Future	Buy	46	0.00
R209 On 05/05/2016	Bond Future	Sell	90	0.00
R209 On 05/05/2016	Bond Future	Buy	90	0.00
R209 On 04/02/2016	Bond Future	Buy	1,228	0.00
R209 On 04/02/2016	Bond Future	Sell	1,228	0.00
R209 On 04/02/2016	Bond Future	Buy	1,228	0.00
R209 On 04/02/2016	Bond Future	Sell	1,228	0.00

R210 Bond Future

R210 On 05/05/2016	Bond Future	Sell	6	0.00
R210 On 05/05/2016	Bond Future	Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R211 Bond Future					
R211 On 05/05/2016	Bond Future		Sell	2	0.00
R211 On 05/05/2016	Bond Future		Buy	2	0.00
R212 Bond Future					
R212 On 05/05/2016	Bond Future		Sell	5	0.00
R212 On 05/05/2016	Bond Future		Buy	5	0.00
R212 On 05/05/2016	Bond Future		Sell	14	0.00
R212 On 05/05/2016	Bond Future		Buy	14	0.00
Grand Total for Daily Detailed Turnover:				22,429	0.00