



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/05/2015

TO DATE : 15/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>R186 Bond Future</b>					
R186 On 06/08/2015	Bond Future		Buy	10	0.00
R186 On 06/08/2015	Bond Future		Sell	10	0.00
<b>R2030 Bond Future</b>					
2030 On 06/08/2015	Bond Future		Sell	3	0.00
2030 On 06/08/2015	Bond Future		Buy	3	0.00
2030 On 06/08/2015	Bond Future		Sell	20	0.00
2030 On 06/08/2015	Bond Future		Buy	20	0.00
2030 On 06/08/2015	Bond Future		Sell	50	0.00
2030 On 06/08/2015	Bond Future		Buy	50	0.00
2030 On 06/08/2015	Bond Future		Sell	100	0.00
2030 On 06/08/2015	Bond Future		Buy	100	0.00
2030 On 06/08/2015	Bond Future		Sell	100	0.00
2030 On 06/08/2015	Bond Future		Buy	100	0.00

2030 On 06/08/2015	Bond Future	Sell	100	0.00
2030 On 06/08/2015	Bond Future	Buy	100	0.00
2030 On 06/08/2015	Bond Future	Sell	250	0.00
2030 On 06/08/2015	Bond Future	Buy	250	0.00
2030 On 06/08/2015	Bond Future	Sell	500	0.00
2030 On 06/08/2015	Bond Future	Buy	500	0.00
2030 On 06/08/2015	Bond Future	Sell	1,120	0.00
2030 On 06/08/2015	Bond Future	Buy	1,120	0.00

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Sell	80	0.00
2037 On 06/08/2015	Bond Future	Buy	80	0.00
2037 On 06/08/2015	Bond Future	Sell	110	0.00
2037 On 06/08/2015	Bond Future	Buy	110	0.00
2037 On 06/08/2015	Bond Future	Sell	190	0.00
2037 On 06/08/2015	Bond Future	Buy	190	0.00

**R212 Bond Future**

R212 On 06/08/2015	Bond Future	Sell	117	0.00
R212 On 06/08/2015	Bond Future	Buy	117	0.00

**Grand Total for Daily Detailed Turnover:**

**2,750 0.00**