



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 : 27/05/2015

TO DATE : 27/05/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts
----------	--------	-----	----------	------------------

Govi Total Return Index

GOVI On 06/08/2015	GOVI		Buy	1	0.00
GOVI On 06/08/2015	GOVI		Sell	1	0.00
GOVI On 06/08/2015	GOVI		Sell	1	0.00
GOVI On 06/08/2015	GOVI		Buy	1	0.00

Jibar Tradeable Future

JBAF On 17/02/2016	Jibar Tradeable Future		Buy	1,500	0.00
JBAF On 17/02/2016	Jibar Tradeable Future		Sell	1,500	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	2	0.00
R186 On 06/08/2015	Bond Future		Sell	2	0.00
R186 On 06/08/2015	Bond Future		Buy	8	0.00
R186 On 06/08/2015	Bond Future		Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 06/08/2015	Bond Future		Buy	31	0.00
R186 On 06/08/2015	Bond Future		Sell	31	0.00
R186 On 06/08/2015	Bond Future		Buy	31	0.00
R186 On 06/08/2015	Bond Future		Sell	31	0.00
R186 On 06/08/2015	Bond Future		Buy	47	0.00
R186 On 06/08/2015	Bond Future		Sell	47	0.00
R186 On 06/08/2015	Bond Future		Buy	47	0.00
R186 On 06/08/2015	Bond Future		Sell	47	0.00
R186 On 06/08/2015	Bond Future		Buy	55	0.00
R186 On 06/08/2015	Bond Future		Sell	55	0.00
R186 On 06/08/2015	Bond Future		Buy	71	0.00
R186 On 06/08/2015	Bond Future		Sell	71	0.00
R186 On 06/08/2015	Bond Future		Buy	71	0.00
R186 On 06/08/2015	Bond Future		Sell	71	0.00
R186 On 06/08/2015	Bond Future		Buy	86	0.00
R186 On 06/08/2015	Bond Future		Sell	86	0.00
R186 On 06/08/2015	Bond Future		Buy	100	0.00
R186 On 06/08/2015	Bond Future		Sell	100	0.00
R186 On 06/08/2015	Bond Future		Buy	100	0.00
R186 On 06/08/2015	Bond Future		Sell	100	0.00
R186 On 06/08/2015	Bond Future		Buy	157	0.00
R186 On 06/08/2015	Bond Future		Sell	157	0.00
R186 On 06/08/2015	Bond Future		Buy	298	0.00
R186 On 06/08/2015	Bond Future		Sell	298	0.00
R186 On 06/08/2015	Bond Future		Buy	1,091	0.00
R186 On 06/08/2015	Bond Future		Sell	1,091	0.00
R186 On 06/08/2015	Bond Future		Buy	2,272	0.00
R186 On 06/08/2015	Bond Future		Sell	2,272	0.00
R197 Bond Future					
R197 On 06/08/2015	Bond Future		Buy	68	0.00
R197 On 06/08/2015	Bond Future		Sell	68	0.00
R202 Bond Future					
R202 On 06/08/2015	Bond Future		Buy	40	0.00
R202 On 06/08/2015	Bond Future		Sell	40	0.00
R2023 Bond Future					
R023 On 06/08/2015	Bond Future		Buy	10	0.00
R023 On 06/08/2015	Bond Future		Sell	10	0.00
R023 On 06/08/2015	Bond Future		Buy	20	0.00

R023 On 06/08/2015	Bond Future	Sell	20	0.00
R023 On 06/08/2015	Bond Future	Sell	30	0.00
R023 On 06/08/2015	Bond Future	Buy	30	0.00
R023 On 06/08/2015	Bond Future	Buy	40	0.00
R023 On 06/08/2015	Bond Future	Sell	40	0.00
R023 On 06/08/2015	Bond Future	Buy	150	0.00
R023 On 06/08/2015	Bond Future	Sell	150	0.00
R023 On 06/08/2015	Bond Future	Buy	2,300	0.00
R023 On 06/08/2015	Bond Future	Sell	2,300	0.00
R023 On 06/08/2015	Bond Future	Sell	2,510	0.00
R023 On 06/08/2015	Bond Future	Buy	2,510	0.00

R207 Bond Future

R207 On 06/08/2015	Bond Future	Sell	8	0.00
R207 On 06/08/2015	Bond Future	Buy	8	0.00
R207 On 06/08/2015	Bond Future	Sell	643	0.00
R207 On 06/08/2015	Bond Future	Buy	643	0.00
R207 On 06/08/2015	Bond Future	Buy	651	0.00
R207 On 06/08/2015	Bond Future	Sell	651	0.00
R207 On 06/08/2015	Bond Future	Sell	651	0.00
R207 On 06/08/2015	Bond Future	Buy	651	0.00

R208 Bond Futures

R208 On 06/08/2015	Bond Future	Buy	7	0.00
R208 On 06/08/2015	Bond Future	Sell	7	0.00
R208 On 06/08/2015	Bond Future	Sell	15	0.00
R208 On 06/08/2015	Bond Future	Buy	15	0.00
R208 On 06/08/2015	Bond Future	Buy	544	0.00
R208 On 06/08/2015	Bond Future	Sell	544	0.00
R208 On 06/08/2015	Bond Future	Sell	551	0.00
R208 On 06/08/2015	Bond Future	Buy	551	0.00
R208 On 06/08/2015	Bond Future	Sell	551	0.00
R208 On 06/08/2015	Bond Future	Buy	551	0.00

R209 Bond Future

R209 On 06/08/2015	Bond Future	Buy	10	0.00
R209 On 06/08/2015	Bond Future	Sell	10	0.00

R213 Bond Future

R213 On 06/08/2015	Bond Future	Sell	270	0.00
R213 On 06/08/2015	Bond Future	Buy	270	0.00
R213 On 06/08/2015	Bond Future	Sell	270	0.00
R213 On 06/08/2015	Bond Future	Buy	270	0.00
R213 On 06/08/2015	Bond Future	Sell	270	0.00
R213 On 06/08/2015	Bond Future	Buy	270	0.00
R213 On 06/08/2015	Bond Future	Sell	270	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 06/08/2015	Bond Future		Buy	270	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Buy	20	0.00
R214 On 06/08/2015	Bond Future		Sell	20	0.00
R214 On 06/08/2015	Bond Future		Sell	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00
R214 On 06/08/2015	Bond Future		Sell	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00
R214 On 06/08/2015	Bond Future		Sell	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00
R214 On 06/08/2015	Bond Future		Buy	250	0.00
R214 On 06/08/2015	Bond Future		Sell	250	0.00
Grand Total for Daily Detailed Turnover:				17,198	0.00