JSE

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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/07/2015 **TO DATE : 02/07/2015**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 06/08/2015 Bond Future			Sell	2	0.00
R186 On 06/08/2015 Bond Future			Buy	2	0.00
R186 On 06/08/2015 Bond Future			Buy	21	0.00
R186 On 06/08/2015 Bond Future			Sell	21	0.00
R197 Bond Future					
R197 On 06/08/2015 Bond Future			Buy	58	0.00
R197 On 06/08/2015 Bond Future			Sell	58	0.00
R202 Bond Future					
R202 On 06/08/2015 Bond Future			Sell	200	0.00
R202 On 06/08/2015 Bond Future			Buy	200	0.00
R2037 Bond Future					

2037 On 06/08/2015 Bond Future	Buy	350	0.00
2037 On 06/08/2015 Bond Future	Sell	350	0.00
R2044 Bond Future			
2044 On 06/08/2015 Bond Future	Sell	270	0.00
2044 On 06/08/2015 Bond Future	Buy	270	0.00
R209 Bond Future			
R209 On 06/08/2015 Bond Future	Buy	310	0.00
R209 On 06/08/2015 Bond Future	Sell	310	0.00
R210 Bond Future			
R210 On 06/08/2015 Bond Future	Sell	20	0.00
R210 On 06/08/2015 Bond Future	Buy	20	0.00
R212 Bond Future			
R212 On 06/08/2015 Bond Future	Buy	63	0.00
R212 On 06/08/2015 Bond Future	Sell	63	0.00
Grand Total for Daily Detailed Turnover:		**1,294**	**0.00**