



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 : 12/08/2015

TO DATE : 12/08/2015

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

All Bond Index

ALBI On 05/11/2015	Index Future		Buy	3	0.00
ALBI On 05/11/2015	Index Future		Sell	3	0.00

R2023 Bond Future

R023 On 05/11/2015	Bond Future		Buy	1,245	0.00
R023 On 05/11/2015	Bond Future		Sell	1,245	0.00
R023 On 05/11/2015	Bond Future		Sell	2,490	0.00
R023 On 05/11/2015	Bond Future		Buy	2,490	0.00

R2037 Bond Future

2037 On 05/11/2015	Bond Future		Sell	30	0.00
2037 On 05/11/2015	Bond Future		Buy	30	0.00
2037 On 05/11/2015	Bond Future		Sell	710	0.00
2037 On 05/11/2015	Bond Future		Buy	710	0.00

2037 On 05/11/2015	Bond Future	Sell	740	0.00
2037 On 05/11/2015	Bond Future	Buy	740	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Sell	19	0.00
R204 On 05/11/2015	Bond Future	Buy	19	0.00
R204 On 05/11/2015	Bond Future	Sell	41	0.00
R204 On 05/11/2015	Bond Future	Buy	41	0.00
R204 On 05/11/2015	Bond Future	Buy	60	0.00
R204 On 05/11/2015	Bond Future	Sell	60	0.00

R207 Bond Future

R207 On 05/11/2015	Bond Future	Sell	4	0.00
R207 On 05/11/2015	Bond Future	Buy	4	0.00
R207 On 05/11/2015	Bond Future	Sell	6	0.00
R207 On 05/11/2015	Bond Future	Buy	6	0.00
R207 On 05/11/2015	Bond Future	Sell	6	0.00
R207 On 05/11/2015	Bond Future	Buy	6	0.00
R207 On 05/11/2015	Bond Future	Sell	7	0.00
R207 On 05/11/2015	Bond Future	Buy	7	0.00
R207 On 05/11/2015	Bond Future	Sell	10	0.00
R207 On 05/11/2015	Bond Future	Buy	10	0.00
R207 On 05/11/2015	Bond Future	Sell	15	0.00
R207 On 05/11/2015	Bond Future	Buy	15	0.00
R207 On 05/11/2015	Bond Future	Sell	19	0.00
R207 On 05/11/2015	Bond Future	Buy	19	0.00
R207 On 05/11/2015	Bond Future	Sell	22	0.00
R207 On 05/11/2015	Bond Future	Buy	22	0.00
R207 On 05/11/2015	Bond Future	Sell	23	0.00
R207 On 05/11/2015	Bond Future	Buy	23	0.00
R207 On 05/11/2015	Bond Future	Sell	30	0.00
R207 On 05/11/2015	Bond Future	Buy	30	0.00
R207 On 05/11/2015	Bond Future	Sell	34	0.00
R207 On 05/11/2015	Bond Future	Buy	34	0.00
R207 On 05/11/2015	Bond Future	Sell	39	0.00
R207 On 05/11/2015	Bond Future	Buy	39	0.00
R207 On 05/11/2015	Bond Future	Sell	39	0.00
R207 On 05/11/2015	Bond Future	Buy	39	0.00
R207 On 05/11/2015	Bond Future	Sell	40	0.00
R207 On 05/11/2015	Bond Future	Buy	40	0.00
R207 On 05/11/2015	Bond Future	Sell	43	0.00
R207 On 05/11/2015	Bond Future	Buy	43	0.00
R207 On 05/11/2015	Bond Future	Sell	51	0.00
R207 On 05/11/2015	Bond Future	Buy	51	0.00
R207 On 05/11/2015	Bond Future	Sell	60	0.00
R207 On 05/11/2015	Bond Future	Buy	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R207 On 05/11/2015	Bond Future		Sell	104	0.00
R207 On 05/11/2015	Bond Future		Buy	104	0.00
R207 On 05/11/2015	Bond Future		Sell	159	0.00
R207 On 05/11/2015	Bond Future		Buy	159	0.00
R207 On 05/11/2015	Bond Future		Sell	711	0.00
R207 On 05/11/2015	Bond Future		Buy	711	0.00
R208 Bond Futures					
R208 On 05/11/2015	Bond Future		Sell	84	0.00
R208 On 05/11/2015	Bond Future		Buy	84	0.00
R208 On 05/11/2015	Bond Future		Buy	84	0.00
R208 On 05/11/2015	Bond Future		Sell	84	0.00
Grand Total for Daily Detailed Turnover:				6,928	0.00