



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 : 31/08/2015

TO DATE : 31/08/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
Govi Total Return Index					
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Buy	2	0.00
GOVI On 05/11/2015	GOVI		Sell	2	0.00
I2046 Bond Future					
2046 On 05/11/2015	Bond Future		Buy	370	0.00
2046 On 05/11/2015	Bond Future		Sell	370	0.00
2046 On 05/11/2015	Bond Future		Sell	370	0.00
2046 On 05/11/2015	Bond Future		Buy	370	0.00
R186 Bond Future					

R186 On 05/11/2015	Bond Future	Buy	100	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00
R186 On 05/11/2015	Bond Future	Buy	100	0.00
R186 On 05/11/2015	Bond Future	Sell	100	0.00

R2023 Bond Future

R023 On 05/11/2015	Bond Future	Buy	12	0.00
R023 On 05/11/2015	Bond Future	Sell	12	0.00
R023 On 05/11/2015	Bond Future	Sell	12	0.00
R023 On 05/11/2015	Bond Future	Buy	12	0.00

R209 Bond Future

R209 On 05/11/2015	Bond Future	Sell	30	0.00
R209 On 05/11/2015	Bond Future	Buy	30	0.00

R210 Bond Future

R210 On 05/11/2015	Bond Future	Buy	150	0.00
R210 On 05/11/2015	Bond Future	Sell	150	0.00
R210 On 05/11/2015	Bond Future	Buy	150	0.00
R210 On 05/11/2015	Bond Future	Sell	150	0.00

Grand Total for Daily Detailed Turnover:

1,300 0.00