



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 : 13/10/2015

TO DATE : 13/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 Bond Future					
R186 On 05/11/2015			Sell	46	0.00
R186 On 05/11/2015			Buy	46	0.00
R186 On 05/11/2015			Sell	46	0.00
R186 On 05/11/2015			Buy	46	0.00
R186 On 05/11/2015			Sell	260	0.00
R186 On 05/11/2015			Buy	260	0.00
R186 On 05/11/2015			Buy	260	0.00
R186 On 05/11/2015			Sell	260	0.00
R2023 Bond Future					
R023 On 05/11/2015			Sell	18	0.00
R023 On 05/11/2015			Buy	18	0.00
R023 On 05/11/2015			Sell	18	0.00
R023 On 05/11/2015			Buy	18	0.00

R203 Bond Future

R203 On 05/11/2015	Bond Future	Buy	22	0.00
R203 On 05/11/2015	Bond Future	Sell	22	0.00
R203 On 05/11/2015	Bond Future	Sell	22	0.00
R203 On 05/11/2015	Bond Future	Buy	22	0.00

R204 Bond Future

R204 On 05/11/2015	Bond Future	Buy	144	0.00
R204 On 05/11/2015	Bond Future	Sell	144	0.00
R204 On 05/11/2015	Bond Future	Sell	144	0.00
R204 On 05/11/2015	Bond Future	Buy	144	0.00

R207 Bond Future

R207 On 05/11/2015	Bond Future	Sell	70	0.00
R207 On 05/11/2015	Bond Future	Buy	70	0.00
R207 On 05/11/2015	Bond Future	Buy	70	0.00
R207 On 05/11/2015	Bond Future	Sell	70	0.00
R207 On 05/11/2015	Bond Future	Sell	115	0.00
R207 On 05/11/2015	Bond Future	Buy	115	0.00
R207 On 05/11/2015	Bond Future	Sell	115	0.00
R207 On 05/11/2015	Bond Future	Buy	115	0.00
R207 On 05/11/2015	Bond Future	Sell	115	0.00
R207 On 05/11/2015	Bond Future	Buy	115	0.00
R207 On 05/11/2015	Bond Future	Buy	115	0.00
R207 On 05/11/2015	Bond Future	Sell	115	0.00
R207 On 05/11/2015	Bond Future	Sell	161	0.00
R207 On 05/11/2015	Bond Future	Buy	161	0.00
R207 On 05/11/2015	Bond Future	Sell	161	0.00
R207 On 05/11/2015	Bond Future	Buy	161	0.00

R209 Bond Future

R209 On 05/11/2015	Bond Future	Buy	180	0.00
R209 On 05/11/2015	Bond Future	Sell	180	0.00
R209 On 05/11/2015	Bond Future	Sell	180	0.00
R209 On 05/11/2015	Bond Future	Buy	180	0.00

R213 Bond Future

R213 On 05/11/2015	Bond Future	Sell	30	0.00
R213 On 05/11/2015	Bond Future	Buy	30	0.00
R213 On 05/11/2015	Bond Future	Sell	30	0.00
R213 On 05/11/2015	Bond Future	Buy	30	0.00

Grand Total for Daily Detailed Turnover:**2,322****0.00**