



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 : 30/10/2015

TO DATE : 30/10/2015

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

Govi Total Return Index

GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Buy	1	0.00
GOVI On 05/11/2015	GOVI		Buy	1	0.00
GOVI On 05/11/2015	GOVI		Sell	1	0.00
GOVI On 05/11/2015	GOVI		Buy	4	0.00
GOVI On 05/11/2015	GOVI		Sell	4	0.00
GOVI On 04/02/2016	GOVI		Sell	4	0.00
GOVI On 04/02/2016	GOVI		Buy	4	0.00
GOVI On 05/11/2015	GOVI		Buy	13	0.00
GOVI On 05/11/2015	GOVI		Sell	13	0.00
GOVI On 04/02/2016	GOVI		Sell	13	0.00
GOVI On 04/02/2016	GOVI		Buy	13	0.00
GOVI On 05/11/2015	GOVI		Buy	64	0.00
GOVI On 05/11/2015	GOVI		Sell	64	0.00

GOVI On 04/02/2016	GOVI	Sell	64	0.00
GOVI On 04/02/2016	GOVI	Buy	64	0.00
GOVI On 05/11/2015	GOVI	Buy	81	0.00
GOVI On 05/11/2015	GOVI	Sell	81	0.00
GOVI On 04/02/2016	GOVI	Sell	81	0.00
GOVI On 04/02/2016	GOVI	Buy	81	0.00

I2046 Bond Future

2046 On 04/02/2016	Bond Future	Sell	400	0.00
2046 On 04/02/2016	Bond Future	Buy	400	0.00

I2050 Bond Future

2050 On 04/02/2016	Bond Future	Sell	550	0.00
2050 On 04/02/2016	Bond Future	Buy	550	0.00

Inflation Linked Bond Index

ILBI On 04/02/2016	Index Future	Sell	3	0.00
ILBI On 04/02/2016	Index Future	Buy	3	0.00
ILBI On 04/02/2016	Index Future	Buy	3	0.00
ILBI On 04/02/2016	Index Future	Sell	3	0.00

R186 Bond Future

R186 On 04/02/2016	Bond Future	Buy	14	0.00
R186 On 04/02/2016	Bond Future	Sell	14	0.00
R186 On 04/02/2016	Bond Future	Buy	14	0.00
R186 On 04/02/2016	Bond Future	Sell	14	0.00
R186 On 05/11/2015	Bond Future	Buy	547	0.00
R186 On 05/11/2015	Bond Future	Sell	547	0.00
R186 On 04/02/2016	Bond Future	Sell	547	0.00
R186 On 04/02/2016	Bond Future	Buy	547	0.00
R186 On 04/02/2016	Bond Future	Sell	1,000	0.00
R186 On 04/02/2016	Bond Future	Buy	1,000	0.00
R186 On 04/02/2016	Bond Future	Buy	1,000	0.00
R186 On 04/02/2016	Bond Future	Sell	1,000	0.00

R207 Bond Future

R207 On 04/02/2016	Bond Future	Sell	185	0.00
R207 On 04/02/2016	Bond Future	Buy	185	0.00
R207 On 05/11/2015	Bond Future	Buy	1,880	0.00
R207 On 05/11/2015	Bond Future	Sell	1,880	0.00
R207 On 05/11/2015	Bond Future	Sell	1,880	0.00
R207 On 05/11/2015	Bond Future	Buy	1,880	0.00
R207 On 04/02/2016	Bond Future	Buy	1,880	0.00
R207 On 04/02/2016	Bond Future	Sell	1,880	0.00
R207 On 04/02/2016	Bond Future	Buy	1,880	0.00
R207 On 04/02/2016	Bond Future	Sell	1,880	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R208 Bond Futures					
R208 On 05/11/2015	Bond Future		Sell	5	0.00
R208 On 05/11/2015	Bond Future		Buy	5	0.00
R208 On 04/02/2016	Bond Future		Buy	5	0.00
R208 On 04/02/2016	Bond Future		Sell	5	0.00
R208 On 05/11/2015	Bond Future		Sell	19	0.00
R208 On 05/11/2015	Bond Future		Buy	19	0.00
R208 On 04/02/2016	Bond Future		Buy	19	0.00
R208 On 04/02/2016	Bond Future		Sell	19	0.00
R208 On 05/11/2015	Bond Future		Buy	24	0.00
R208 On 05/11/2015	Bond Future		Sell	24	0.00
R208 On 04/02/2016	Bond Future		Sell	24	0.00
R208 On 04/02/2016	Bond Future		Buy	24	0.00
R208 On 05/11/2015	Bond Future		Sell	30	0.00
R208 On 05/11/2015	Bond Future		Buy	30	0.00
R208 On 04/02/2016	Bond Future		Sell	30	0.00
R208 On 04/02/2016	Bond Future		Buy	30	0.00
R209 Bond Future					
R209 On 05/11/2015	Bond Future		Buy	20	0.00
R209 On 05/11/2015	Bond Future		Sell	20	0.00
R209 On 04/02/2016	Bond Future		Sell	20	0.00
R209 On 04/02/2016	Bond Future		Buy	20	0.00
R209 On 05/11/2015	Bond Future		Buy	124	0.00
R209 On 05/11/2015	Bond Future		Sell	124	0.00
R209 On 04/02/2016	Bond Future		Sell	124	0.00
R209 On 04/02/2016	Bond Future		Buy	124	0.00
R209 On 05/11/2015	Bond Future		Buy	176	0.00
R209 On 05/11/2015	Bond Future		Sell	176	0.00
R209 On 04/02/2016	Bond Future		Sell	176	0.00
R209 On 04/02/2016	Bond Future		Buy	176	0.00
R209 On 05/11/2015	Bond Future		Buy	240	0.00
R209 On 05/11/2015	Bond Future		Sell	240	0.00
R209 On 05/11/2015	Bond Future		Sell	240	0.00
R209 On 05/11/2015	Bond Future		Buy	240	0.00
R209 On 04/02/2016	Bond Future		Sell	240	0.00
R209 On 04/02/2016	Bond Future		Buy	240	0.00
R209 On 04/02/2016	Bond Future		Sell	240	0.00
R209 On 04/02/2016	Bond Future		Buy	240	0.00
R209 On 05/11/2015	Bond Future		Buy	948	0.00

