



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2015

TO DATE : 29/05/2015

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Contract	Strike	C/P	Buy/Sell	No. of Contracts
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#### Inflation Linked Bond Index

ILBI On 06/08/2015	Index Future		Sell	2	0.00
ILBI On 06/08/2015	Index Future		Buy	2	0.00

#### R186 Bond Future

R186 On 06/08/2015	Bond Future		Sell	11	0.00
R186 On 06/08/2015	Bond Future		Buy	11	0.00
R186 On 06/08/2015	Bond Future		Sell	20	0.00
R186 On 06/08/2015	Bond Future		Buy	20	0.00
R186 On 06/08/2015	Bond Future		Sell	30	0.00
R186 On 06/08/2015	Bond Future		Buy	30	0.00
R186 On 06/08/2015	Bond Future		Sell	38	0.00
R186 On 06/08/2015	Bond Future		Buy	38	0.00
R186 On 06/08/2015	Bond Future		Sell	40	0.00
R186 On 06/08/2015	Bond Future		Buy	40	0.00

R186 On 06/08/2015	Bond Future	Sell	40	0.00
R186 On 06/08/2015	Bond Future	Buy	40	0.00
R186 On 06/08/2015	Bond Future	Sell	50	0.00
R186 On 06/08/2015	Bond Future	Buy	50	0.00
R186 On 06/08/2015	Bond Future	Sell	60	0.00
R186 On 06/08/2015	Bond Future	Buy	60	0.00
R186 On 06/08/2015	Bond Future	Sell	90	0.00
R186 On 06/08/2015	Bond Future	Buy	90	0.00
R186 On 06/08/2015	Bond Future	Sell	110	0.00
R186 On 06/08/2015	Bond Future	Buy	110	0.00
R186 On 06/08/2015	Bond Future	Sell	170	0.00
R186 On 06/08/2015	Bond Future	Buy	170	0.00
R186 On 06/08/2015	Bond Future	Sell	232	0.00
R186 On 06/08/2015	Bond Future	Buy	232	0.00
R186 On 06/08/2015	Bond Future	Sell	232	0.00
R186 On 06/08/2015	Bond Future	Buy	232	0.00
R186 On 06/08/2015	Bond Future	Sell	250	0.00
R186 On 06/08/2015	Bond Future	Buy	250	0.00
R186 On 06/08/2015	Bond Future	Sell	320	0.00
R186 On 06/08/2015	Bond Future	Buy	320	0.00
R186 On 06/08/2015	Bond Future	Sell	400	0.00
R186 On 06/08/2015	Bond Future	Buy	400	0.00
R186 On 06/08/2015	Bond Future	Sell	560	0.00
R186 On 06/08/2015	Bond Future	Buy	560	0.00
R186 On 06/08/2015	Bond Future	Sell	1,000	0.00
R186 On 06/08/2015	Bond Future	Buy	1,000	0.00
R186 On 06/08/2015	Bond Future	Sell	1,130	0.00
R186 On 06/08/2015	Bond Future	Buy	1,130	0.00
R186 On 06/08/2015	Bond Future	Sell	2,059	0.00
R186 On 06/08/2015	Bond Future	Buy	2,059	0.00

**R202 Bond Future**

R202 On 06/08/2015	Bond Future	Buy	33	0.00
R202 On 06/08/2015	Bond Future	Sell	33	0.00

**R2023 Bond Future**

R023 On 06/08/2015	Bond Future	Sell	350	0.00
R023 On 06/08/2015	Bond Future	Buy	350	0.00
R023 On 06/08/2015	Bond Future	Sell	350	0.00
R023 On 06/08/2015	Bond Future	Buy	350	0.00

**R2037 Bond Future**

2037 On 06/08/2015	Bond Future	Buy	2	0.00
2037 On 06/08/2015	Bond Future	Sell	2	0.00
2037 On 06/08/2015	Bond Future	Buy	8	0.00
2037 On 06/08/2015	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2037 On 06/08/2015			Buy	70	0.00
2037 On 06/08/2015			Sell	70	0.00
2037 On 06/08/2015			Buy	80	0.00
2037 On 06/08/2015			Sell	80	0.00
<b>R204 Bond Future</b>					
R204 On 06/08/2015			Sell	80	0.00
R204 On 06/08/2015			Buy	80	0.00
R204 On 06/08/2015			Sell	80	0.00
R204 On 06/08/2015			Buy	80	0.00
<b>R2044 Bond Future</b>					
2044 On 06/08/2015			Buy	5	0.00
2044 On 06/08/2015			Sell	5	0.00
2044 On 06/08/2015			Buy	7	0.00
2044 On 06/08/2015			Sell	7	0.00
2044 On 06/08/2015			Buy	64	0.00
2044 On 06/08/2015			Sell	64	0.00
2044 On 06/08/2015			Buy	76	0.00
2044 On 06/08/2015			Sell	76	0.00
<b>R207 Bond Future</b>					
R207 On 06/08/2015			Sell	200	0.00
R207 On 06/08/2015			Buy	200	0.00
R207 On 06/08/2015			Sell	670	0.00
R207 On 06/08/2015			Buy	670	0.00
R207 On 06/08/2015			Sell	1,200	0.00
R207 On 06/08/2015			Buy	1,200	0.00
R207 On 06/08/2015			Sell	1,570	0.00
R207 On 06/08/2015			Buy	1,570	0.00
R207 On 06/08/2015			Sell	2,600	0.00
R207 On 06/08/2015			Buy	2,600	0.00
R207 On 06/08/2015			Sell	3,800	0.00
R207 On 06/08/2015			Buy	3,800	0.00
<b>R208 Bond Futures</b>					
R208 On 06/08/2015			Sell	13	0.00
R208 On 06/08/2015			Buy	13	0.00
R208 On 06/08/2015			Buy	25	0.00
R208 On 06/08/2015			Sell	25	0.00
R208 On 06/08/2015			Sell	37	0.00

R208 On 06/08/2015	Bond Future	Buy	37	0.00
R208 On 06/08/2015	Bond Future	Sell	51	0.00
R208 On 06/08/2015	Bond Future	Buy	51	0.00
R208 On 06/08/2015	Bond Future	Sell	58	0.00
R208 On 06/08/2015	Bond Future	Buy	58	0.00
R208 On 06/08/2015	Bond Future	Sell	63	0.00
R208 On 06/08/2015	Bond Future	Buy	63	0.00
R208 On 06/08/2015	Bond Future	Sell	71	0.00
R208 On 06/08/2015	Bond Future	Buy	71	0.00
R208 On 06/08/2015	Bond Future	Sell	81	0.00
R208 On 06/08/2015	Bond Future	Buy	81	0.00
R208 On 06/08/2015	Bond Future	Sell	94	0.00
R208 On 06/08/2015	Bond Future	Buy	94	0.00
R208 On 06/08/2015	Bond Future	Sell	120	0.00
R208 On 06/08/2015	Bond Future	Buy	120	0.00
R208 On 06/08/2015	Bond Future	Sell	159	0.00
R208 On 06/08/2015	Bond Future	Buy	159	0.00
R208 On 06/08/2015	Bond Future	Sell	163	0.00
R208 On 06/08/2015	Bond Future	Buy	163	0.00
R208 On 06/08/2015	Bond Future	Sell	242	0.00
R208 On 06/08/2015	Bond Future	Buy	242	0.00
R208 On 06/08/2015	Bond Future	Sell	265	0.00
R208 On 06/08/2015	Bond Future	Buy	265	0.00
R208 On 06/08/2015	Bond Future	Sell	309	0.00
R208 On 06/08/2015	Bond Future	Buy	309	0.00
R208 On 06/08/2015	Bond Future	Sell	437	0.00
R208 On 06/08/2015	Bond Future	Buy	437	0.00
R208 On 06/08/2015	Bond Future	Sell	470	0.00
R208 On 06/08/2015	Bond Future	Buy	470	0.00
R208 On 06/08/2015	Bond Future	Buy	479	0.00
R208 On 06/08/2015	Bond Future	Sell	479	0.00
R208 On 06/08/2015	Bond Future	Sell	569	0.00
R208 On 06/08/2015	Bond Future	Buy	569	0.00
R208 On 06/08/2015	Bond Future	Sell	755	0.00
R208 On 06/08/2015	Bond Future	Buy	755	0.00
R208 On 06/08/2015	Bond Future	Sell	4,461	0.00
R208 On 06/08/2015	Bond Future	Buy	4,461	0.00

**R209 Bond Future**

R209 On 06/08/2015	Bond Future	Buy	4	0.00
R209 On 06/08/2015	Bond Future	Sell	4	0.00
R209 On 06/08/2015	Bond Future	Buy	9	0.00
R209 On 06/08/2015	Bond Future	Sell	9	0.00
R209 On 06/08/2015	Bond Future	Buy	24	0.00
R209 On 06/08/2015	Bond Future	Sell	24	0.00
R209 On 06/08/2015	Bond Future	Buy	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R209 On 06/08/2015	Bond Future		Sell	28	0.00
R209 On 06/08/2015	Bond Future		Buy	33	0.00
R209 On 06/08/2015	Bond Future		Sell	33	0.00
R209 On 06/08/2015	Bond Future		Buy	33	0.00
R209 On 06/08/2015	Bond Future		Sell	33	0.00
R209 On 06/08/2015	Bond Future		Buy	36	0.00
R209 On 06/08/2015	Bond Future		Sell	36	0.00
R209 On 06/08/2015	Bond Future		Buy	54	0.00
R209 On 06/08/2015	Bond Future		Sell	54	0.00
R209 On 06/08/2015	Bond Future		Buy	71	0.00
R209 On 06/08/2015	Bond Future		Sell	71	0.00
R209 On 06/08/2015	Bond Future		Buy	73	0.00
R209 On 06/08/2015	Bond Future		Sell	73	0.00
R209 On 06/08/2015	Bond Future		Buy	82	0.00
R209 On 06/08/2015	Bond Future		Sell	82	0.00
R209 On 06/08/2015	Bond Future		Buy	109	0.00
R209 On 06/08/2015	Bond Future		Sell	109	0.00
R209 On 06/08/2015	Bond Future		Buy	190	0.00
R209 On 06/08/2015	Bond Future		Sell	190	0.00
R209 On 06/08/2015	Bond Future		Buy	746	0.00
R209 On 06/08/2015	Bond Future		Sell	746	0.00
<b>R210 Bond Future</b>					
R210 On 06/08/2015	Bond Future		Buy	47	0.00
R210 On 06/08/2015	Bond Future		Sell	47	0.00
<b>R214 Bond Future</b>					
R214 On 06/08/2015	Bond Future		Buy	6	0.00
R214 On 06/08/2015	Bond Future		Sell	6	0.00
R214 On 06/08/2015	Bond Future		Buy	9	0.00
R214 On 06/08/2015	Bond Future		Sell	9	0.00
R214 On 06/08/2015	Bond Future		Sell	20	0.00
R214 On 06/08/2015	Bond Future		Buy	20	0.00
R214 On 06/08/2015	Bond Future		Buy	80	0.00
R214 On 06/08/2015	Bond Future		Sell	80	0.00
R214 On 06/08/2015	Bond Future		Sell	95	0.00
R214 On 06/08/2015	Bond Future		Buy	95	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>28,760</b>	<b>0.00</b>