



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 : 17/06/2015

TO DATE : 17/06/2015

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

All Bond Index

ALBI On 06/08/2015	Index Future		Sell	1	0.00
ALBI On 06/08/2015	Index Future		Buy	1	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future		Buy	11	0.00
R186 On 06/08/2015	Bond Future		Sell	11	0.00
R186 On 06/08/2015	Bond Future		Sell	100	0.00
R186 On 06/08/2015	Bond Future		Buy	100	0.00
R186 On 06/08/2015	Bond Future		Sell	150	0.00
R186 On 06/08/2015	Bond Future		Buy	150	0.00
R186 On 06/08/2015	Bond Future		Buy	250	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	250	0.00

R2030 Bond Future

2030 On 06/08/2015	Bond Future	Buy	3	0.00
2030 On 06/08/2015	Bond Future	Sell	3	0.00
2030 On 06/08/2015	Bond Future	Buy	23	0.00
2030 On 06/08/2015	Bond Future	Sell	23	0.00
2030 On 06/08/2015	Bond Future	Buy	32	0.00
2030 On 06/08/2015	Bond Future	Sell	32	0.00
2030 On 06/08/2015	Bond Future	Buy	43	0.00
2030 On 06/08/2015	Bond Future	Sell	43	0.00

R2032 Bond Future

2032 On 06/08/2015	Bond Future	Buy	3	0.00
2032 On 06/08/2015	Bond Future	Sell	3	0.00
2032 On 06/08/2015	Bond Future	Buy	22	0.00
2032 On 06/08/2015	Bond Future	Sell	22	0.00
2032 On 06/08/2015	Bond Future	Buy	32	0.00
2032 On 06/08/2015	Bond Future	Sell	32	0.00
2032 On 06/08/2015	Bond Future	Buy	42	0.00
2032 On 06/08/2015	Bond Future	Sell	42	0.00

R2037 Bond Future

2037 On 06/08/2015	Bond Future	Buy	3	0.00
2037 On 06/08/2015	Bond Future	Sell	3	0.00
2037 On 06/08/2015	Bond Future	Buy	10	0.00
2037 On 06/08/2015	Bond Future	Sell	10	0.00
2037 On 06/08/2015	Bond Future	Buy	22	0.00
2037 On 06/08/2015	Bond Future	Sell	22	0.00
2037 On 06/08/2015	Bond Future	Buy	31	0.00
2037 On 06/08/2015	Bond Future	Sell	31	0.00
2037 On 06/08/2015	Bond Future	Buy	42	0.00
2037 On 06/08/2015	Bond Future	Sell	42	0.00

R2044 Bond Future

2044 On 06/08/2015	Bond Future	Sell	9	0.00
2044 On 06/08/2015	Bond Future	Buy	9	0.00
2044 On 06/08/2015	Bond Future	Sell	9	0.00
2044 On 06/08/2015	Bond Future	Buy	9	0.00
2044 On 06/08/2015	Bond Future	Sell	12	0.00
2044 On 06/08/2015	Bond Future	Buy	12	0.00
2044 On 06/08/2015	Bond Future	Sell	19	0.00
2044 On 06/08/2015	Bond Future	Buy	19	0.00
2044 On 06/08/2015	Bond Future	Sell	24	0.00
2044 On 06/08/2015	Bond Future	Buy	24	0.00
2044 On 06/08/2015	Bond Future	Sell	24	0.00
2044 On 06/08/2015	Bond Future	Buy	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 06/08/2015			Sell	36	0.00
2044 On 06/08/2015			Buy	36	0.00
2044 On 06/08/2015			Sell	39	0.00
2044 On 06/08/2015			Buy	39	0.00
2044 On 06/08/2015			Sell	42	0.00
2044 On 06/08/2015			Buy	42	0.00
2044 On 06/08/2015			Sell	47	0.00
2044 On 06/08/2015			Buy	47	0.00
2044 On 06/08/2015			Sell	49	0.00
2044 On 06/08/2015			Buy	49	0.00
2044 On 06/08/2015			Sell	58	0.00
2044 On 06/08/2015			Buy	58	0.00
2044 On 06/08/2015			Sell	58	0.00
2044 On 06/08/2015			Buy	58	0.00
2044 On 06/08/2015			Buy	100	0.00
2044 On 06/08/2015			Sell	100	0.00
2044 On 06/08/2015			Sell	326	0.00
2044 On 06/08/2015			Buy	326	0.00
R2048 Bond Future					
R248 On 06/08/2015			Sell	100	0.00
R248 On 06/08/2015			Buy	100	0.00
R248 On 06/08/2015			Sell	100	0.00
R248 On 06/08/2015			Buy	100	0.00
R209 Bond Future					
R209 On 06/08/2015			Buy	4	0.00
R209 On 06/08/2015			Sell	4	0.00
R209 On 05/11/2015			Buy	7	0.00
R209 On 05/11/2015			Sell	7	0.00
R209 On 06/08/2015			Buy	13	0.00
R209 On 06/08/2015			Sell	13	0.00
R209 On 06/08/2015			Buy	28	0.00
R209 On 06/08/2015			Sell	28	0.00
R209 On 06/08/2015			Buy	40	0.00
R209 On 06/08/2015			Sell	40	0.00
R209 On 06/08/2015			Buy	53	0.00
R209 On 06/08/2015			Sell	53	0.00
R214 Bond Future					
R214 On 06/08/2015			Buy	100	0.00

R214 On 06/08/2015	Bond Future	Sell	100	0.00
R214 On 06/08/2015	Bond Future	Buy	150	0.00
R214 On 06/08/2015	Bond Future	Sell	150	0.00
R214 On 06/08/2015	Bond Future	Buy	250	0.00
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Sell	250	0.00
R214 On 06/08/2015	Bond Future	Buy	250	0.00
R214 On 06/08/2015	Bond Future	Sell	387	0.00
R214 On 06/08/2015	Bond Future	Buy	387	0.00
R214 On 06/08/2015	Bond Future	Sell	387	0.00
R214 On 06/08/2015	Bond Future	Buy	387	0.00

Grand Total for Daily Detailed Turnover:

3,791 0.00