



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 : 28/07/2015

TO DATE : 28/07/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
All Bond Index					
ALBI On 06/08/2015	Index Future		Buy	82	0.00
ALBI On 06/08/2015	Index Future		Sell	82	0.00
ALBI On 05/11/2015	Index Future		Buy	82	0.00
ALBI On 05/11/2015	Index Future		Sell	82	0.00
I2038 Bond Future					
2038 On 05/11/2015	Bond Future		Buy	745	0.00
2038 On 05/11/2015	Bond Future		Sell	745	0.00
2038 On 05/11/2015	Bond Future		Sell	745	0.00
2038 On 05/11/2015	Bond Future		Buy	745	0.00
2038 On 05/11/2015	Bond Future		Buy	745	0.00
2038 On 05/11/2015	Bond Future		Sell	745	0.00
New Inflation Linked Index					

IGOV On 06/08/2015	Index Future	Buy	10	0.00
IGOV On 06/08/2015	Index Future	Sell	10	0.00
IGOV On 05/11/2015	Index Future	Sell	10	0.00
IGOV On 05/11/2015	Index Future	Buy	10	0.00
IGOV On 06/08/2015	Index Future	Buy	46	0.00
IGOV On 06/08/2015	Index Future	Sell	46	0.00
IGOV On 05/11/2015	Index Future	Sell	46	0.00
IGOV On 05/11/2015	Index Future	Buy	46	0.00
IGOV On 06/08/2015	Index Future	Buy	56	0.00
IGOV On 06/08/2015	Index Future	Sell	56	0.00
IGOV On 05/11/2015	Index Future	Buy	56	0.00
IGOV On 05/11/2015	Index Future	Sell	56	0.00

R186 Bond Future

R186 On 06/08/2015	Bond Future	Buy	10	0.00
R186 On 06/08/2015	Bond Future	Sell	10	0.00
R186 On 06/08/2015	Bond Future	Buy	25	0.00
R186 On 06/08/2015	Bond Future	Sell	25	0.00
R186 On 06/08/2015	Bond Future	Buy	31	0.00
R186 On 06/08/2015	Bond Future	Sell	31	0.00
R186 On 06/08/2015	Bond Future	Buy	41	0.00
R186 On 06/08/2015	Bond Future	Sell	41	0.00
R186 On 06/08/2015	Bond Future	Buy	42	0.00
R186 On 06/08/2015	Bond Future	Sell	42	0.00
R186 On 06/08/2015	Bond Future	Buy	42	0.00
R186 On 06/08/2015	Bond Future	Sell	42	0.00
R186 On 06/08/2015	Bond Future	Buy	50	0.00
R186 On 06/08/2015	Bond Future	Sell	50	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	Buy	51	0.00
R186 On 06/08/2015	Bond Future	Sell	51	0.00
R186 On 06/08/2015	Bond Future	Buy	72	0.00
R186 On 06/08/2015	Bond Future	Sell	72	0.00
R186 On 06/08/2015	Bond Future	Buy	100	0.00
R186 On 06/08/2015	Bond Future	Sell	100	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	230	0.00
R186 On 06/08/2015	Bond Future	Buy	230	0.00
R186 On 06/08/2015	Bond Future	Sell	230	0.00
R186 On 06/08/2015	Bond Future	Buy	230	0.00
R186 On 05/11/2015	Bond Future	Sell	235	0.00
R186 On 05/11/2015	Bond Future	Buy	235	0.00
R186 On 05/11/2015	Bond Future	Sell	235	0.00
R186 On 05/11/2015	Bond Future	Buy	235	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R202 Bond Future					
R202 On 06/08/2015	Bond Future		Buy	400	0.00
R202 On 06/08/2015	Bond Future		Sell	400	0.00
R202 On 06/08/2015	Bond Future		Buy	1,640	0.00
R202 On 06/08/2015	Bond Future		Sell	1,640	0.00
R202 On 05/11/2015	Bond Future		Buy	1,640	0.00
R202 On 05/11/2015	Bond Future		Sell	1,640	0.00
R202 On 05/11/2015	Bond Future		Sell	1,640	0.00
R202 On 05/11/2015	Bond Future		Buy	1,640	0.00
R202 On 06/08/2015	Bond Future		Sell	2,040	0.00
R202 On 06/08/2015	Bond Future		Buy	2,040	0.00
R2023 Bond Future					
R023 On 06/08/2015	Bond Future		Sell	115	0.00
R023 On 06/08/2015	Bond Future		Buy	115	0.00
R023 On 06/08/2015	Bond Future		Buy	115	0.00
R023 On 06/08/2015	Bond Future		Sell	115	0.00
R023 On 05/11/2015	Bond Future		Buy	115	0.00
R023 On 05/11/2015	Bond Future		Sell	115	0.00
R023 On 05/11/2015	Bond Future		Buy	115	0.00
R023 On 05/11/2015	Bond Future		Sell	115	0.00
R2030 Bond Future					
2030 On 06/08/2015	Bond Future		Sell	385	0.00
2030 On 06/08/2015	Bond Future		Buy	385	0.00
2030 On 06/08/2015	Bond Future		Buy	385	0.00
2030 On 06/08/2015	Bond Future		Sell	385	0.00
2030 On 05/11/2015	Bond Future		Sell	385	0.00
2030 On 05/11/2015	Bond Future		Buy	385	0.00
2030 On 05/11/2015	Bond Future		Buy	385	0.00
2030 On 05/11/2015	Bond Future		Sell	385	0.00
R2037 Bond Future					
2037 On 05/11/2015	Bond Future		Sell	112	0.00
2037 On 05/11/2015	Bond Future		Buy	112	0.00
2037 On 05/11/2015	Bond Future		Sell	248	0.00
2037 On 05/11/2015	Bond Future		Buy	248	0.00
2037 On 05/11/2015	Bond Future		Buy	360	0.00
2037 On 05/11/2015	Bond Future		Sell	360	0.00
2037 On 06/08/2015	Bond Future		Sell	899	0.00

2037 On 06/08/2015	Bond Future	Buy	899	0.00
2037 On 06/08/2015	Bond Future	Buy	899	0.00
2037 On 06/08/2015	Bond Future	Sell	899	0.00
2037 On 05/11/2015	Bond Future	Buy	899	0.00
2037 On 05/11/2015	Bond Future	Sell	899	0.00
2037 On 05/11/2015	Bond Future	Buy	899	0.00
2037 On 05/11/2015	Bond Future	Sell	899	0.00

R2044 Bond Future

2044 On 05/11/2015	Bond Future	Buy	135	0.00
2044 On 05/11/2015	Bond Future	Sell	135	0.00
2044 On 05/11/2015	Bond Future	Sell	135	0.00
2044 On 05/11/2015	Bond Future	Buy	135	0.00
2044 On 06/08/2015	Bond Future	Sell	135	0.00
2044 On 06/08/2015	Bond Future	Buy	135	0.00
2044 On 06/08/2015	Bond Future	Sell	135	0.00
2044 On 06/08/2015	Bond Future	Buy	135	0.00

R2048 Bond Future

R248 On 05/11/2015	Bond Future	Sell	7,825	0.00
R248 On 05/11/2015	Bond Future	Buy	7,825	0.00
R248 On 05/11/2015	Bond Future	Buy	7,825	0.00
R248 On 05/11/2015	Bond Future	Sell	7,825	0.00
R248 On 06/08/2015	Bond Future	Sell	7,825	0.00
R248 On 06/08/2015	Bond Future	Buy	7,825	0.00
R248 On 06/08/2015	Bond Future	Buy	7,825	0.00
R248 On 06/08/2015	Bond Future	Sell	7,825	0.00

R209 Bond Future

R209 On 06/08/2015	Bond Future	Sell	1,340	0.00
R209 On 06/08/2015	Bond Future	Buy	1,340	0.00
R209 On 06/08/2015	Bond Future	Sell	1,340	0.00
R209 On 06/08/2015	Bond Future	Buy	1,340	0.00
R209 On 05/11/2015	Bond Future	Buy	1,340	0.00
R209 On 05/11/2015	Bond Future	Sell	1,340	0.00
R209 On 05/11/2015	Bond Future	Sell	1,340	0.00
R209 On 05/11/2015	Bond Future	Buy	1,340	0.00

R213 Bond Future

R213 On 06/08/2015	Bond Future	Buy	699	0.00
R213 On 06/08/2015	Bond Future	Sell	699	0.00
R213 On 06/08/2015	Bond Future	Sell	699	0.00
R213 On 06/08/2015	Bond Future	Buy	699	0.00
R213 On 05/11/2015	Bond Future	Buy	699	0.00
R213 On 05/11/2015	Bond Future	Sell	699	0.00
R213 On 05/11/2015	Bond Future	Sell	699	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R213 On 05/11/2015	Bond Future		Buy	699	0.00
R214 Bond Future					
R214 On 06/08/2015	Bond Future		Sell	1,096	0.00
R214 On 06/08/2015	Bond Future		Buy	1,096	0.00
R214 On 05/11/2015	Bond Future		Sell	1,096	0.00
R214 On 05/11/2015	Bond Future		Buy	1,096	0.00
R214 On 06/08/2015	Bond Future		Sell	1,097	0.00
R214 On 06/08/2015	Bond Future		Buy	1,097	0.00
R214 On 05/11/2015	Bond Future		Sell	1,097	0.00
R214 On 05/11/2015	Bond Future		Buy	1,097	0.00
Grand Total for Daily Detailed Turnover:				62,225	0.00