



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 : 27/08/2015

TO DATE : 27/08/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
<b>I2038 Bond Future</b>					
2038 On 05/11/2015			Buy	200	0.00
2038 On 05/11/2015			Sell	200	0.00
<b>R186 Bond Future</b>					
R186 On 05/11/2015			Buy	3	0.00
R186 On 05/11/2015			Sell	3	0.00
R186 On 05/11/2015			Buy	4	0.00
R186 On 05/11/2015			Sell	4	0.00
R186 On 05/11/2015			Buy	7	0.00
R186 On 05/11/2015			Sell	7	0.00
R186 On 05/11/2015	8.75	Put	Sell	37	0.00
R186 On 05/11/2015	8.75	Put	Buy	37	0.00
R186 On 05/11/2015	8.75	Put	Sell	53	0.00
R186 On 05/11/2015	8.75	Put	Buy	53	0.00

R186 On 05/11/2015	Bond Future	8.75	Put	Sell	66	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	66	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	71	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	71	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	72	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	72	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	74	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	74	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	87	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	87	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	115	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	115	0.00
R186 On 05/11/2015	Bond Future			Sell	150	0.00
R186 On 05/11/2015	Bond Future			Buy	150	0.00
R186 On 05/11/2015	Bond Future			Buy	150	0.00
R186 On 05/11/2015	Bond Future			Sell	150	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	150	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	150	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	154	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	154	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	177	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	177	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	197	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	197	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	197	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	197	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	207	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	207	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	224	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	224	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	256	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	256	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	332	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	332	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	339	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	339	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	364	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	364	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	413	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	413	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	492	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	492	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	547	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	547	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Sell	558	0.00
R186 On 05/11/2015	Bond Future	8.75	Put	Buy	558	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
R186 On 05/11/2015	8.75	Put	Sell	586	0.00
R186 On 05/11/2015	8.75	Put	Buy	586	0.00
R186 On 05/11/2015	8.75	Put	Sell	647	0.00
R186 On 05/11/2015	8.75	Put	Buy	647	0.00
R186 On 05/11/2015	8.75	Put	Sell	718	0.00
R186 On 05/11/2015	8.75	Put	Buy	718	0.00
R186 On 05/11/2015	8.75	Put	Sell	801	0.00
R186 On 05/11/2015	8.75	Put	Buy	801	0.00
R186 On 05/11/2015	8.75	Put	Sell	1,004	0.00
R186 On 05/11/2015	8.75	Put	Buy	1,004	0.00
R186 On 05/11/2015	8.75	Put	Sell	1,062	0.00
R186 On 05/11/2015	8.75	Put	Buy	1,062	0.00
R186 On 05/11/2015	8.75	Put	Sell	10,000	0.00
R186 On 05/11/2015	8.75	Put	Buy	10,000	0.00

**R2023 Bond Future**

R023 On 05/11/2015	Bond Future		Buy	5	0.00
R023 On 05/11/2015	Bond Future		Sell	5	0.00
R023 On 05/11/2015	Bond Future		Buy	16	0.00
R023 On 05/11/2015	Bond Future		Sell	16	0.00
R023 On 05/11/2015	Bond Future		Buy	32	0.00
R023 On 05/11/2015	Bond Future		Sell	32	0.00
R023 On 05/11/2015	Bond Future		Buy	38	0.00
R023 On 05/11/2015	Bond Future		Sell	38	0.00
R023 On 05/11/2015	Bond Future		Buy	38	0.00
R023 On 05/11/2015	Bond Future		Sell	38	0.00
R023 On 05/11/2015	Bond Future		Buy	46	0.00
R023 On 05/11/2015	Bond Future		Sell	46	0.00
R023 On 05/11/2015	Bond Future		Buy	62	0.00
R023 On 05/11/2015	Bond Future		Sell	62	0.00
R023 On 05/11/2015	Bond Future		Buy	65	0.00
R023 On 05/11/2015	Bond Future		Sell	65	0.00
R023 On 05/11/2015	Bond Future		Buy	1,043	0.00
R023 On 05/11/2015	Bond Future		Sell	1,043	0.00
R023 On 05/11/2015	Bond Future		Sell	1,081	0.00
R023 On 05/11/2015	Bond Future		Buy	1,081	0.00

**R2044 Bond Future**

2044 On 05/11/2015	Bond Future		Sell	2	0.00
2044 On 05/11/2015	Bond Future		Buy	2	0.00
2044 On 05/11/2015	Bond Future		Sell	2	0.00

2044 On 05/11/2015	Bond Future	Buy	2	0.00
2044 On 05/11/2015	Bond Future	Sell	3	0.00
2044 On 05/11/2015	Bond Future	Buy	3	0.00
2044 On 05/11/2015	Bond Future	Sell	4	0.00
2044 On 05/11/2015	Bond Future	Buy	4	0.00
2044 On 05/11/2015	Bond Future	Sell	4	0.00
2044 On 05/11/2015	Bond Future	Buy	4	0.00
2044 On 05/11/2015	Bond Future	Sell	5	0.00
2044 On 05/11/2015	Bond Future	Buy	5	0.00
2044 On 05/11/2015	Bond Future	Sell	12	0.00
2044 On 05/11/2015	Bond Future	Buy	12	0.00
2044 On 05/11/2015	Bond Future	Sell	12	0.00
2044 On 05/11/2015	Bond Future	Buy	12	0.00
2044 On 05/11/2015	Bond Future	Sell	13	0.00
2044 On 05/11/2015	Bond Future	Buy	13	0.00
2044 On 05/11/2015	Bond Future	Sell	14	0.00
2044 On 05/11/2015	Bond Future	Buy	14	0.00
2044 On 05/11/2015	Bond Future	Sell	18	0.00
2044 On 05/11/2015	Bond Future	Buy	18	0.00
2044 On 05/11/2015	Bond Future	Sell	19	0.00
2044 On 05/11/2015	Bond Future	Buy	19	0.00
2044 On 05/11/2015	Bond Future	Sell	23	0.00
2044 On 05/11/2015	Bond Future	Buy	23	0.00
2044 On 05/11/2015	Bond Future	Sell	24	0.00
2044 On 05/11/2015	Bond Future	Buy	24	0.00
2044 On 05/11/2015	Bond Future	Sell	27	0.00
2044 On 05/11/2015	Bond Future	Buy	27	0.00
2044 On 05/11/2015	Bond Future	Sell	90	0.00
2044 On 05/11/2015	Bond Future	Buy	90	0.00
2044 On 05/11/2015	Bond Future	Sell	98	0.00
2044 On 05/11/2015	Bond Future	Buy	98	0.00
2044 On 05/11/2015	Bond Future	Sell	146	0.00
2044 On 05/11/2015	Bond Future	Buy	146	0.00
2044 On 05/11/2015	Bond Future	Sell	154	0.00
2044 On 05/11/2015	Bond Future	Buy	154	0.00
2044 On 05/11/2015	Bond Future	Sell	166	0.00
2044 On 05/11/2015	Bond Future	Buy	166	0.00
2044 On 05/11/2015	Bond Future	Sell	178	0.00
2044 On 05/11/2015	Bond Future	Buy	178	0.00
2044 On 05/11/2015	Bond Future	Sell	204	0.00
2044 On 05/11/2015	Bond Future	Buy	204	0.00
2044 On 05/11/2015	Bond Future	Sell	468	0.00
2044 On 05/11/2015	Bond Future	Buy	468	0.00
2044 On 05/11/2015	Bond Future	Sell	1,018	0.00
2044 On 05/11/2015	Bond Future	Buy	1,018	0.00
2044 On 05/11/2015	Bond Future	Buy	2,704	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
2044 On 05/11/2015	Bond Future		Sell	2,704	0.00
<b>R207 Bond Future</b>					
R207 On 05/11/2015	Bond Future		Buy	5	0.00
R207 On 05/11/2015	Bond Future		Sell	5	0.00
R207 On 05/11/2015	Bond Future		Buy	16	0.00
R207 On 05/11/2015	Bond Future		Sell	16	0.00
R207 On 05/11/2015	Bond Future		Buy	32	0.00
R207 On 05/11/2015	Bond Future		Sell	32	0.00
R207 On 05/11/2015	Bond Future		Buy	37	0.00
R207 On 05/11/2015	Bond Future		Sell	37	0.00
R207 On 05/11/2015	Bond Future		Buy	46	0.00
R207 On 05/11/2015	Bond Future		Sell	46	0.00
R207 On 05/11/2015	Bond Future		Buy	61	0.00
R207 On 05/11/2015	Bond Future		Sell	61	0.00
R207 On 05/11/2015	Bond Future		Buy	65	0.00
R207 On 05/11/2015	Bond Future		Sell	65	0.00
<b>R210 Bond Future</b>					
R210 On 05/11/2015	Bond Future		Sell	150	0.00
R210 On 05/11/2015	Bond Future		Buy	150	0.00
R210 On 05/11/2015	Bond Future		Sell	150	0.00
R210 On 05/11/2015	Bond Future		Buy	150	0.00
R210 On 05/11/2015	Bond Future		Buy	200	0.00
R210 On 05/11/2015	Bond Future		Sell	200	0.00
R210 On 05/11/2015	Bond Future		Sell	200	0.00
R210 On 05/11/2015	Bond Future		Buy	200	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>29,310</b>	<b>0.00</b>