



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 : 01/10/2015

TO DATE : 01/10/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	
I2033 Bond Future					
2033 On 05/11/2015			Buy	100	0.00
2033 On 05/11/2015			Sell	100	0.00
I2038 Bond Future					
2038 On 05/11/2015			Buy	27	0.00
2038 On 05/11/2015			Sell	27	0.00
R186 Bond Future					
R186 On 05/11/2015			Buy	5	0.00
R186 On 05/11/2015			Sell	5	0.00
R186 On 05/11/2015			Buy	5	0.00
R186 On 05/11/2015			Sell	5	0.00
R186 On 05/11/2015			Buy	5	0.00
R186 On 05/11/2015			Sell	5	0.00

R186 On 05/11/2015	Bond Future	Buy	5	0.00
R186 On 05/11/2015	Bond Future	Sell	5	0.00
R186 On 05/11/2015	Bond Future	Buy	30	0.00
R186 On 05/11/2015	Bond Future	Sell	30	0.00
R202 Bond Future				
R202 On 05/11/2015	Bond Future	Sell	8	0.00
R202 On 05/11/2015	Bond Future	Buy	8	0.00
R203 Bond Future				
R203 On 05/11/2015	Bond Future	Buy	200	0.00
R203 On 05/11/2015	Bond Future	Sell	200	0.00
R203 On 05/11/2015	Bond Future	Buy	200	0.00
R203 On 05/11/2015	Bond Future	Sell	200	0.00
R2048 Bond Future				
R248 On 05/11/2015	Bond Future	Buy	38	0.00
R248 On 05/11/2015	Bond Future	Sell	38	0.00
R248 On 05/11/2015	Bond Future	Sell	38	0.00
R248 On 05/11/2015	Bond Future	Buy	38	0.00
R213 Bond Future				
R213 On 04/02/2016	Bond Future	Sell	250	0.00
R213 On 04/02/2016	Bond Future	Buy	250	0.00
R213 On 04/02/2016	Bond Future	Buy	250	0.00
R213 On 04/02/2016	Bond Future	Sell	250	0.00
Grand Total for Daily Detailed Turnover:			1,161	0.00