



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 : 26/01/2015

TO DATE : 26/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	15,183.15
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	15,177.15
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	15,183.15
<b>R186 Bond Future</b>					
R186 On 05/02/2015	Bond Future		Sell	2	0.00
R186 On 05/02/2015	Bond Future		Buy	2	256.17
R186 On 07/05/2015	Bond Future		Buy	2	259.98
R186 On 07/05/2015	Bond Future		Sell	2	0.00
R186 On 05/02/2015	Bond Future		Sell	7	0.00
R186 On 05/02/2015	Bond Future		Buy	7	896.58

R186 On 07/05/2015	Bond Future	Buy	7	909.93
R186 On 07/05/2015	Bond Future	Sell	7	0.00
R186 On 05/02/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	8	1,024.66
R186 On 05/02/2015	Bond Future	Buy	8	1,018.66
R186 On 05/02/2015	Bond Future	Sell	8	0.00
R186 On 07/05/2015	Bond Future	Buy	8	1,039.92
R186 On 07/05/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,275.18
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	10	1,273.32
R186 On 05/02/2015	Bond Future	Sell	10	0.00
R186 On 05/02/2015	Bond Future	Buy	11	1,402.70
R186 On 05/02/2015	Bond Future	Sell	11	0.00
R186 On 05/02/2015	Bond Future	Buy	16	2,037.32
R186 On 05/02/2015	Bond Future	Sell	16	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,550.36
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,550.36
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,550.36
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	22	2,801.31
R186 On 05/02/2015	Bond Future	Sell	22	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,185.52
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	26	3,310.64
R186 On 05/02/2015	Bond Future	Sell	26	0.00
R186 On 05/02/2015	Bond Future	Buy	26	3,310.64
R186 On 05/02/2015	Bond Future	Sell	26	0.00
R186 On 05/02/2015	Bond Future	Buy	30	3,825.53
R186 On 05/02/2015	Bond Future	Sell	30	0.00
R186 On 05/02/2015	Bond Future	Sell	33	0.00
R186 On 05/02/2015	Bond Future	Buy	33	4,226.73
R186 On 07/05/2015	Bond Future	Buy	33	4,289.66
R186 On 07/05/2015	Bond Future	Sell	33	0.00
R186 On 05/02/2015	Bond Future	Buy	40	5,093.29
R186 On 05/02/2015	Bond Future	Sell	40	0.00
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,404.13
R186 On 07/05/2015	Bond Future	Buy	50	6,499.49
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,470.25
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	60	7,639.94
R186 On 05/02/2015	Bond Future	Sell	60	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Buy	68	8,658.60
R186 On 05/02/2015			Sell	68	0.00
R186 On 05/02/2015			Buy	69	8,785.93
R186 On 05/02/2015			Sell	69	0.00
R186 On 05/02/2015			Buy	71	9,040.60
R186 On 05/02/2015			Sell	71	0.00
R186 On 05/02/2015			Buy	76	9,683.98
R186 On 05/02/2015			Sell	76	0.00
R186 On 05/02/2015			Buy	85	10,830.77
R186 On 05/02/2015			Sell	85	0.00
R186 On 05/02/2015			Buy	100	12,800.42
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,760.20
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,760.20
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	100	12,800.13
R186 On 07/05/2015			Buy	100	13,004.22
R186 On 07/05/2015			Buy	100	12,940.50
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	13,004.22
R186 On 07/05/2015			Sell	100	0.00
R186 On 05/02/2015			Buy	104	13,242.56
R186 On 05/02/2015			Sell	104	0.00
R186 On 05/02/2015			Buy	140	17,852.49
R186 On 05/02/2015			Sell	140	0.00
R186 On 05/02/2015			Buy	149	18,972.52
R186 On 05/02/2015			Sell	149	0.00
R186 On 05/02/2015			Buy	150	19,127.67
R186 On 05/02/2015			Sell	150	0.00
R186 On 07/05/2015			Sell	150	0.00
R186 On 07/05/2015			Buy	150	19,410.76
R186 On 07/05/2015			Buy	150	19,411.20
R186 On 07/05/2015			Sell	150	0.00
R186 On 05/02/2015			Buy	188	23,938.48
R186 On 05/02/2015			Sell	188	0.00
R186 On 05/02/2015			Sell	200	0.00
R186 On 05/02/2015			Buy	200	25,616.53
R186 On 07/05/2015			Sell	200	0.00
R186 On 07/05/2015			Buy	200	25,712.64

