



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 : 24/02/2015

TO DATE : 24/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/05/2015			Buy	14	1,753.87
R186 On 07/05/2015			Sell	14	0.00
R186 On 07/05/2015			Buy	15	1,879.14
R186 On 07/05/2015			Sell	15	0.00
R186 On 07/05/2015			Buy	20	2,505.52
R186 On 07/05/2015			Sell	20	0.00
R186 On 07/05/2015			Buy	20	2,505.52
R186 On 07/05/2015			Sell	20	0.00
R186 On 07/05/2015			Buy	35	4,387.79
R186 On 07/05/2015			Sell	35	0.00
R186 On 07/05/2015			Buy	124	15,534.25
R186 On 07/05/2015			Sell	124	0.00
R186 On 07/05/2015			Sell	193	0.00
R186 On 07/05/2015			Buy	193	24,178.31

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	18	1,773.26
R208 On 07/05/2015	Bond Future	Sell	18	0.00
R208 On 07/05/2015	Bond Future	Buy	58	5,713.82
R208 On 07/05/2015	Bond Future	Sell	58	0.00
R208 On 07/05/2015	Bond Future	Buy	71	6,994.51
R208 On 07/05/2015	Bond Future	Sell	71	0.00
R208 On 07/05/2015	Bond Future	Sell	131	0.00
R208 On 07/05/2015	Bond Future	Buy	131	12,905.36
R208 On 07/05/2015	Bond Future	Buy	250	24,628.55
R208 On 07/05/2015	Bond Future	Sell	250	0.00
R208 On 07/05/2015	Bond Future	Sell	528	0.00
R208 On 07/05/2015	Bond Future	Buy	528	52,015.50

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	7	0.00
R209 On 07/05/2015	Bond Future	Buy	7	566.75
R209 On 07/05/2015	Bond Future	Sell	20	0.00
R209 On 07/05/2015	Bond Future	Buy	20	1,619.30
R209 On 07/05/2015	Bond Future	Sell	27	0.00
R209 On 07/05/2015	Bond Future	Buy	27	2,186.05

Grand Total for Daily Detailed Turnover:**1,531****161,147.51**