



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 : 26/02/2015

TO DATE : 26/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/05/2015			Buy	41	207,765.45
ALBI On 07/05/2015			Sell	41	0.00
ALBI On 07/05/2015			Buy	41	207,724.45
ALBI On 07/05/2015			Sell	41	0.00
R186 Bond Future					
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	1	127.16
R186 On 07/05/2015			Sell	1	0.00
R186 On 07/05/2015			Buy	1	7.49
R186 On 07/05/2015	7.50	Call	Buy	18	2,291.04
R186 On 07/05/2015	7.50	Call	Sell	18	0.00
R186 On 07/05/2015	7.50	Call	Sell	18	0.00
R186 On 07/05/2015	7.50	Call	Buy	18	2,291.04

R186 On 07/05/2015	Bond Future	7.50	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	18	2,283.30
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	18	2,283.30
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	18	2,283.30
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.50	Put	Buy	18	2,283.30
R186 On 07/05/2015	Bond Future	7.50	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	18	2,282.04
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	18	2,282.04
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	18	2,282.04
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.45	Put	Buy	18	2,282.04
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	18	2,280.96
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	18	2,280.96
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	18	2,280.96
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Sell	18	0.00
R186 On 07/05/2015	Bond Future	7.40	Put	Buy	18	2,280.96
R186 On 07/05/2015	Bond Future			Buy	20	151.88
R186 On 07/05/2015	Bond Future			Sell	20	0.00
R186 On 07/05/2015	Bond Future			Sell	26	0.00
R186 On 07/05/2015	Bond Future			Buy	26	3,274.31
R186 On 07/05/2015	Bond Future			Buy	26	3,274.31
R186 On 07/05/2015	Bond Future			Sell	26	0.00
R186 On 07/05/2015	Bond Future			Buy	26	3,274.31
R186 On 07/05/2015	Bond Future			Sell	26	0.00
R186 On 07/05/2015	Bond Future			Sell	26	0.00
R186 On 07/05/2015	Bond Future			Buy	26	3,274.31
R186 On 07/05/2015	Bond Future			Buy	70	8,878.42
R186 On 07/05/2015	Bond Future			Sell	70	0.00
R186 On 07/05/2015	Bond Future			Buy	70	8,878.42
R186 On 07/05/2015	Bond Future			Sell	70	0.00
R186 On 07/05/2015	Bond Future			Sell	146	0.00
R186 On 07/05/2015	Bond Future			Buy	146	18,579.58
R186 On 07/05/2015	Bond Future			Sell	232	0.00
R186 On 07/05/2015	Bond Future			Buy	232	29,523.72
R186 On 07/05/2015	Bond Future			Sell	238	0.00
R186 On 07/05/2015	Bond Future			Buy	238	30,287.26
R186 On 07/05/2015	Bond Future			Sell	249	0.00
R186 On 07/05/2015	Bond Future			Buy	249	31,687.10

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	480	0.00
R186 On 07/05/2015			Buy	480	61,083.56
R186 On 07/05/2015			Sell	577	0.00
R186 On 07/05/2015			Buy	577	73,427.53
R186 On 07/05/2015			Sell	1,062	0.00
R186 On 07/05/2015			Buy	1,062	135,147.37
R186 On 07/05/2015			Sell	1,062	0.00
R186 On 07/05/2015			Buy	1,062	135,147.37
R186 On 07/05/2015			Buy	4,046	514,883.48
R186 On 07/05/2015			Sell	4,046	0.00
R2023 Bond Future					
R023 On 07/05/2015			Sell	87	0.00
R023 On 07/05/2015			Buy	87	9,065.32
R023 On 07/05/2015			Buy	87	9,065.32
R023 On 07/05/2015			Sell	87	0.00
R2044 Bond Future					
2044 On 07/05/2015			Sell	4	0.00
2044 On 07/05/2015			Buy	4	429.12
2044 On 07/05/2015			Sell	4	0.00
2044 On 07/05/2015			Buy	4	429.12
2044 On 07/05/2015			Buy	4	429.12
2044 On 07/05/2015			Sell	4	0.00
2044 On 07/05/2015			Sell	4	0.00
2044 On 07/05/2015			Buy	4	429.12
R207 Bond Future					
R207 On 07/05/2015			Sell	51	0.00
R207 On 07/05/2015			Buy	51	5,263.36
R207 On 07/05/2015			Sell	51	0.00
R207 On 07/05/2015			Buy	51	5,263.36
R207 On 07/05/2015			Buy	51	5,263.36
R207 On 07/05/2015			Sell	51	0.00
R207 On 07/05/2015			Buy	51	5,263.36
R207 On 07/05/2015			Sell	51	0.00
R207 On 07/05/2015			Buy	51	5,263.36
R207 On 07/05/2015			Sell	51	0.00
R207 On 07/05/2015			Sell	51	0.00
R207 On 07/05/2015			Buy	51	5,263.36

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	31	3,065.35
R208 On 07/05/2015	Bond Future	Sell	31	0.00
R208 On 07/05/2015	Bond Future	Sell	31	0.00
R208 On 07/05/2015	Bond Future	Buy	31	3,065.35
R208 On 07/05/2015	Bond Future	Buy	31	3,065.35
R208 On 07/05/2015	Bond Future	Sell	31	0.00
R208 On 07/05/2015	Bond Future	Buy	31	3,065.35
R208 On 07/05/2015	Bond Future	Sell	31	0.00
R208 On 07/05/2015	Bond Future	Sell	31	0.00
R208 On 07/05/2015	Bond Future	Buy	31	3,065.35
R208 On 07/05/2015	Bond Future	Sell	31	0.00
R208 On 07/05/2015	Bond Future	Buy	31	3,065.35

R209 Bond Future

R209 On 07/05/2015	Bond Future	Sell	4	0.00
R209 On 07/05/2015	Bond Future	Buy	4	328.86
R209 On 07/05/2015	Bond Future	Sell	20	0.00
R209 On 07/05/2015	Bond Future	Buy	20	1,644.30
R209 On 07/05/2015	Bond Future	Sell	26	0.00
R209 On 07/05/2015	Bond Future	Buy	26	2,137.59
R209 On 07/05/2015	Bond Future	Buy	50	4,110.75
R209 On 07/05/2015	Bond Future	Sell	50	0.00

Grand Total for Daily Detailed Turnover:**9,474****1,586,405.62**