



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 : 24/04/2015

TO DATE : 24/04/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/08/2015	Index Future		Sell	10	0.00
ALBI On 06/08/2015	Index Future		Buy	10	49,995.90
ALBI On 06/08/2015	Index Future		Sell	20	0.00
ALBI On 06/08/2015	Index Future		Buy	20	99,991.80
ALBI On 06/08/2015	Index Future		Buy	30	149,987.70
ALBI On 06/08/2015	Index Future		Sell	30	0.00
ALBI On 06/08/2015	Index Future		Buy	30	149,936.70
ALBI On 06/08/2015	Index Future		Sell	30	0.00
All Bond Term Splits 7-12 Years					
AL7T On 07/05/2015	Index Future		Buy	1	5,359.45
AL7T On 07/05/2015	Index Future		Buy	1	5,359.45
AL7T On 07/05/2015	Index Future		Sell	1	0.00
AL7T On 07/05/2015	Index Future		Sell	1	0.00

AL7T On 06/08/2015	Index Future	Buy	1	5,440.00
AL7T On 06/08/2015	Index Future	Sell	1	0.00
AL7T On 06/08/2015	Index Future	Sell	1	0.00
AL7T On 06/08/2015	Index Future	Buy	1	5,440.00
AL7T On 07/05/2015	Index Future	Sell	2	0.00
AL7T On 07/05/2015	Index Future	Buy	2	10,718.90
AL7T On 06/08/2015	Index Future	Buy	2	10,880.00
AL7T On 06/08/2015	Index Future	Sell	2	0.00

I2038 Bond Future

2038 On 06/08/2015	Bond Future	Sell	5	0.00
2038 On 06/08/2015	Bond Future	Buy	5	658.70
2038 On 06/08/2015	Bond Future	Sell	7	0.00
2038 On 06/08/2015	Bond Future	Buy	7	922.18
2038 On 06/08/2015	Bond Future	Sell	8	0.00
2038 On 06/08/2015	Bond Future	Buy	8	1,053.92
2038 On 06/08/2015	Bond Future	Sell	10	0.00
2038 On 06/08/2015	Bond Future	Buy	10	1,317.40
2038 On 06/08/2015	Bond Future	Sell	15	0.00
2038 On 06/08/2015	Bond Future	Buy	15	1,976.11
2038 On 07/05/2015	Bond Future	Buy	17	2,233.48
2038 On 07/05/2015	Bond Future	Sell	17	0.00
2038 On 06/08/2015	Bond Future	Sell	17	0.00
2038 On 06/08/2015	Bond Future	Buy	17	2,247.30
2038 On 07/05/2015	Bond Future	Buy	18	2,364.86
2038 On 07/05/2015	Bond Future	Sell	18	0.00
2038 On 06/08/2015	Bond Future	Sell	18	0.00
2038 On 06/08/2015	Bond Future	Buy	18	2,379.49
2038 On 06/08/2015	Bond Future	Sell	25	0.00
2038 On 06/08/2015	Bond Future	Buy	25	3,293.51
2038 On 06/08/2015	Bond Future	Sell	29	0.00
2038 On 06/08/2015	Bond Future	Buy	29	3,820.47
2038 On 06/08/2015	Bond Future	Sell	29	0.00
2038 On 06/08/2015	Bond Future	Buy	29	3,820.47
2038 On 06/08/2015	Bond Future	Sell	40	0.00
2038 On 06/08/2015	Bond Future	Buy	40	5,269.62
2038 On 06/08/2015	Bond Future	Sell	45	0.00
2038 On 06/08/2015	Bond Future	Buy	45	5,928.32
2038 On 06/08/2015	Bond Future	Buy	50	6,587.02
2038 On 06/08/2015	Bond Future	Sell	50	0.00
2038 On 06/08/2015	Bond Future	Buy	50	6,587.02
2038 On 06/08/2015	Bond Future	Sell	50	0.00
2038 On 06/08/2015	Bond Future	Sell	55	0.00
2038 On 06/08/2015	Bond Future	Buy	55	7,245.73
2038 On 07/05/2015	Bond Future	Buy	57	7,488.72
2038 On 07/05/2015	Bond Future	Sell	57	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
----------	--------	-----	----------	------------------	---------------------------

2038 On 06/08/2015	Bond Future		Sell	57	0.00
2038 On 06/08/2015	Bond Future		Buy	57	7,535.06
2038 On 06/08/2015	Bond Future		Sell	418	0.00
2038 On 06/08/2015	Bond Future		Buy	418	55,067.52
2038 On 06/08/2015	Bond Future		Buy	786	103,548.01
2038 On 06/08/2015	Bond Future		Sell	786	0.00

I2046 Bond Future

2046 On 07/05/2015	Bond Future		Buy	8	1,048.24
2046 On 07/05/2015	Bond Future		Sell	8	0.00
2046 On 07/05/2015	Bond Future		Buy	8	1,048.24
2046 On 07/05/2015	Bond Future		Sell	8	0.00
2046 On 06/08/2015	Bond Future		Sell	8	0.00
2046 On 06/08/2015	Bond Future		Buy	8	1,065.31
2046 On 06/08/2015	Bond Future		Sell	8	0.00
2046 On 06/08/2015	Bond Future		Buy	8	1,065.31
2046 On 07/05/2015	Bond Future		Buy	25	3,275.75
2046 On 07/05/2015	Bond Future		Sell	25	0.00
2046 On 06/08/2015	Bond Future		Sell	25	0.00
2046 On 06/08/2015	Bond Future		Buy	25	3,329.10
2046 On 06/08/2015	Bond Future		Sell	133	0.00
2046 On 06/08/2015	Bond Future		Buy	133	17,684.01
2046 On 07/05/2015	Bond Future		Buy	2,195	287,610.85
2046 On 07/05/2015	Bond Future		Sell	2,195	0.00
2046 On 06/08/2015	Bond Future		Sell	2,195	0.00
2046 On 06/08/2015	Bond Future		Buy	2,195	292,294.98
2046 On 07/05/2015	Bond Future		Buy	3,653	478,652.59
2046 On 07/05/2015	Bond Future		Sell	3,653	0.00
2046 On 06/08/2015	Bond Future		Sell	3,653	0.00
2046 On 06/08/2015	Bond Future		Buy	3,653	486,448.09

I2050 Bond Future

2050 On 07/05/2015	Bond Future		Buy	15	2,124.27
2050 On 07/05/2015	Bond Future		Sell	15	0.00
2050 On 06/08/2015	Bond Future		Sell	15	0.00
2050 On 06/08/2015	Bond Future		Buy	15	2,136.83
2050 On 07/05/2015	Bond Future		Buy	20	2,832.36
2050 On 07/05/2015	Bond Future		Sell	20	0.00
2050 On 06/08/2015	Bond Future		Sell	20	0.00
2050 On 06/08/2015	Bond Future		Buy	20	2,849.10
2050 On 07/05/2015	Bond Future		Buy	55	7,788.99

2050 On 07/05/2015	Bond Future		Sell	55	0.00
2050 On 06/08/2015	Bond Future		Sell	55	0.00
2050 On 06/08/2015	Bond Future		Buy	55	7,835.03
2050 On 06/08/2015	Bond Future		Sell	123	0.00
2050 On 06/08/2015	Bond Future		Buy	123	17,495.58
2050 On 07/05/2015	Bond Future		Buy	382	54,098.08
2050 On 07/05/2015	Bond Future		Sell	382	0.00
2050 On 06/08/2015	Bond Future		Sell	382	0.00
2050 On 06/08/2015	Bond Future		Buy	382	54,417.81
2050 On 07/05/2015	Bond Future		Buy	1,993	282,244.67
2050 On 07/05/2015	Bond Future		Sell	1,993	0.00
2050 On 06/08/2015	Bond Future		Sell	1,993	0.00
2050 On 06/08/2015	Bond Future		Buy	1,993	283,912.82

New Inflation Linked Index

IGOV On 07/05/2015	Index Future		Buy	30	68,937.60
IGOV On 07/05/2015	Index Future		Sell	30	0.00
IGOV On 06/08/2015	Index Future		Sell	30	0.00
IGOV On 06/08/2015	Index Future		Buy	30	70,059.60

R186 Bond Future

R186 On 07/05/2015	Bond Future		Buy	1	8.04	
R186 On 07/05/2015	Bond Future		Sell	1	0.00	
R186 On 07/05/2015	Bond Future		Buy	1	122.46	
R186 On 07/05/2015	Bond Future		Sell	1	0.00	
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	2	242.04
R186 On 05/11/2015	Bond Future	8.45	Put	Sell	2	0.00
R186 On 05/11/2015	Bond Future	8.35	Put	Buy	3	363.06
R186 On 05/11/2015	Bond Future	8.35	Put	Sell	3	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	8	968.17
R186 On 05/11/2015	Bond Future	8.45	Put	Sell	8	0.00
R186 On 07/05/2015	Bond Future		Sell	10	0.00	
R186 On 07/05/2015	Bond Future		Buy	10	80.08	
R186 On 07/05/2015	Bond Future		Buy	10	1,224.26	
R186 On 07/05/2015	Bond Future		Sell	10	0.00	
R186 On 07/05/2015	Bond Future		Buy	10	1,223.84	
R186 On 07/05/2015	Bond Future		Sell	10	0.00	
R186 On 05/11/2015	Bond Future	8.35	Put	Buy	11	1,331.23
R186 On 05/11/2015	Bond Future	8.35	Put	Sell	11	0.00
R186 On 07/05/2015	Bond Future		Sell	40	0.00	
R186 On 07/05/2015	Bond Future		Buy	40	320.80	
R186 On 07/05/2015	Bond Future		Buy	50	6,102.28	
R186 On 07/05/2015	Bond Future		Sell	50	0.00	
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	66	7,987.40
R186 On 05/11/2015	Bond Future	8.45	Put	Sell	66	0.00
R186 On 05/11/2015	Bond Future	8.45	Put	Buy	74	8,955.56

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/11/2015	8.45	Put	Sell	74	0.00
R186 On 05/11/2015	8.35	Put	Buy	99	11,981.09
R186 On 05/11/2015	8.35	Put	Sell	99	0.00
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,200.59
R186 On 07/05/2015			Sell	100	0.00
R186 On 07/05/2015			Buy	100	12,200.59
R186 On 06/08/2015			Buy	100	11,914.97
R186 On 06/08/2015			Sell	100	0.00
R186 On 06/08/2015			Sell	100	0.00
R186 On 06/08/2015			Buy	100	11,913.27
R186 On 05/11/2015	8.35	Put	Buy	110	13,312.33
R186 On 05/11/2015	8.35	Put	Sell	110	0.00
R186 On 05/11/2015	8.45	Put	Buy	118	14,280.49
R186 On 05/11/2015	8.45	Put	Sell	118	0.00
R186 On 05/11/2015	8.35	Put	Buy	178	21,541.76
R186 On 05/11/2015	8.35	Put	Sell	178	0.00
R186 On 05/11/2015	8.45	Put	Buy	512	61,962.82
R186 On 05/11/2015	8.45	Put	Sell	512	0.00
R186 On 05/11/2015	8.45	Put	Buy	637	77,090.47
R186 On 05/11/2015	8.45	Put	Sell	637	0.00
R186 On 05/11/2015	8.35	Put	Buy	768	92,944.24
R186 On 05/11/2015	8.35	Put	Sell	768	0.00
R186 On 05/11/2015	8.35	Put	Buy	955	115,575.19
R186 On 05/11/2015	8.35	Put	Sell	955	0.00
R186 On 05/11/2015	8.45	Put	Buy	1,012	122,473.39
R186 On 05/11/2015	8.45	Put	Sell	1,012	0.00
R186 On 05/11/2015	8.35	Put	Buy	1,517	183,589.07
R186 On 05/11/2015	8.35	Put	Sell	1,517	0.00
R186 On 05/11/2015	8.45	Put	Buy	1,890	228,729.95
R186 On 05/11/2015	8.45	Put	Sell	1,890	0.00
R186 On 05/11/2015	8.45	Put	Buy	1,929	233,449.78
R186 On 05/11/2015	8.45	Put	Sell	1,929	0.00
R186 On 05/11/2015	8.35	Put	Buy	2,834	342,973.91
R186 On 05/11/2015	8.35	Put	Sell	2,834	0.00
R186 On 05/11/2015	8.35	Put	Buy	2,895	350,356.20
R186 On 05/11/2015	8.35	Put	Sell	2,895	0.00
R186 On 05/11/2015	8.45	Put	Buy	6,248	756,140.08
R186 On 05/11/2015	8.45	Put	Sell	6,248	0.00
R186 On 05/11/2015	8.45	Put	Sell	6,248	0.00
R186 On 05/11/2015	8.45	Put	Buy	6,248	756,140.08
R186 On 05/11/2015	8.35	Put	Sell	9,370	0.00

R186 On 05/11/2015	Bond Future	8.35	Put	Buy	9,370	1,133,968.08
R186 On 05/11/2015	Bond Future	8.35	Put	Sell	9,370	0.00
R186 On 05/11/2015	Bond Future	8.35	Put	Buy	9,370	1,133,968.08

R202 Bond Future

R202 On 07/05/2015	Bond Future			Buy	1	241.99
R202 On 07/05/2015	Bond Future			Sell	1	0.00
R202 On 06/08/2015	Bond Future			Sell	1	0.00
R202 On 06/08/2015	Bond Future			Buy	1	242.72
R202 On 07/05/2015	Bond Future			Buy	17	4,113.90
R202 On 07/05/2015	Bond Future			Sell	17	0.00
R202 On 06/08/2015	Bond Future			Sell	17	0.00
R202 On 06/08/2015	Bond Future			Buy	17	4,126.16
R202 On 07/05/2015	Bond Future			Buy	18	4,349.67
R202 On 07/05/2015	Bond Future			Sell	18	0.00
R202 On 06/08/2015	Bond Future			Sell	18	0.00
R202 On 06/08/2015	Bond Future			Buy	18	4,362.97
R202 On 07/05/2015	Bond Future			Buy	20	4,839.88
R202 On 07/05/2015	Bond Future			Sell	20	0.00
R202 On 07/05/2015	Bond Future			Buy	20	4,832.97
R202 On 07/05/2015	Bond Future			Sell	20	0.00
R202 On 06/08/2015	Bond Future			Sell	20	0.00
R202 On 06/08/2015	Bond Future			Buy	20	4,847.75
R202 On 06/08/2015	Bond Future			Sell	20	0.00
R202 On 06/08/2015	Bond Future			Buy	20	4,854.30
R202 On 07/05/2015	Bond Future			Buy	38	9,195.77
R202 On 07/05/2015	Bond Future			Sell	38	0.00
R202 On 06/08/2015	Bond Future			Sell	38	0.00
R202 On 06/08/2015	Bond Future			Buy	38	9,223.17
R202 On 07/05/2015	Bond Future			Buy	39	9,424.28
R202 On 07/05/2015	Bond Future			Sell	39	0.00
R202 On 06/08/2015	Bond Future			Sell	39	0.00
R202 On 06/08/2015	Bond Future			Buy	39	9,453.11
R202 On 07/05/2015	Bond Future			Buy	99	23,957.41
R202 On 07/05/2015	Bond Future			Sell	99	0.00
R202 On 06/08/2015	Bond Future			Sell	99	0.00
R202 On 06/08/2015	Bond Future			Buy	99	24,028.79
R202 On 07/05/2015	Bond Future			Buy	100	24,164.83
R202 On 07/05/2015	Bond Future			Sell	100	0.00
R202 On 06/08/2015	Bond Future			Sell	100	0.00
R202 On 06/08/2015	Bond Future			Buy	100	24,238.74
R202 On 07/05/2015	Bond Future			Buy	127	30,689.34
R202 On 07/05/2015	Bond Future			Sell	127	0.00
R202 On 06/08/2015	Bond Future			Sell	127	0.00
R202 On 06/08/2015	Bond Future			Buy	127	30,783.20
R202 On 07/05/2015	Bond Future			Buy	128	30,975.23

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 07/05/2015			Sell	128	0.00
R202 On 06/08/2015			Sell	128	0.00
R202 On 06/08/2015			Buy	128	31,067.52
R202 On 07/05/2015			Buy	163	39,388.67
R202 On 07/05/2015			Sell	163	0.00
R202 On 06/08/2015			Sell	163	0.00
R202 On 06/08/2015			Buy	163	39,509.15
R202 On 07/05/2015			Buy	164	39,687.02
R202 On 07/05/2015			Sell	164	0.00
R202 On 06/08/2015			Sell	164	0.00
R202 On 06/08/2015			Buy	164	39,805.26
R202 On 07/05/2015			Buy	178	43,074.93
R202 On 07/05/2015			Sell	178	0.00
R202 On 06/08/2015			Sell	178	0.00
R202 On 06/08/2015			Buy	178	43,203.27
R202 On 07/05/2015			Buy	179	43,255.05
R202 On 07/05/2015			Sell	179	0.00
R202 On 06/08/2015			Sell	179	0.00
R202 On 06/08/2015			Buy	179	43,387.35
R202 On 07/05/2015			Buy	2,360	570,290.01
R202 On 07/05/2015			Sell	2,360	0.00
R202 On 07/05/2015			Buy	2,360	571,105.84
R202 On 07/05/2015			Sell	2,360	0.00
R202 On 06/08/2015			Sell	2,360	0.00
R202 On 06/08/2015			Buy	2,360	572,034.29
R202 On 06/08/2015			Sell	2,360	0.00
R202 On 06/08/2015			Buy	2,360	572,807.40
R202 On 07/05/2015			Buy	3,145	761,071.13
R202 On 07/05/2015			Sell	3,145	0.00
R202 On 07/05/2015			Buy	3,145	759,983.93
R202 On 07/05/2015			Sell	3,145	0.00
R202 On 06/08/2015			Sell	3,145	0.00
R202 On 06/08/2015			Buy	3,145	762,308.40
R202 On 06/08/2015			Sell	3,145	0.00
R202 On 06/08/2015			Buy	3,145	763,338.68
R202 On 07/05/2015			Buy	5,507	1,330,757.24
R202 On 07/05/2015			Sell	5,507	0.00
R202 On 06/08/2015			Sell	5,507	0.00
R202 On 06/08/2015			Buy	5,507	1,334,827.47
R202 On 07/05/2015			Buy	5,508	1,332,902.95
R202 On 07/05/2015			Sell	5,508	0.00
R202 On 06/08/2015			Sell	5,508	0.00

R202 On 06/08/2015	Bond Future	Buy	5,508	1,336,874.22
R202 On 07/05/2015	Bond Future	Buy	13,794	3,338,065.24
R202 On 07/05/2015	Bond Future	Sell	13,794	0.00
R202 On 07/05/2015	Bond Future	Buy	13,794	3,333,296.79
R202 On 07/05/2015	Bond Future	Sell	13,794	0.00
R202 On 06/08/2015	Bond Future	Sell	13,794	0.00
R202 On 06/08/2015	Bond Future	Buy	13,794	3,348,010.71
R202 On 06/08/2015	Bond Future	Sell	13,794	0.00
R202 On 06/08/2015	Bond Future	Buy	13,794	3,343,491.93
R202 On 07/05/2015	Bond Future	Buy	25,452	6,150,432.79
R202 On 07/05/2015	Bond Future	Sell	25,452	0.00
R202 On 06/08/2015	Bond Future	Sell	25,452	0.00
R202 On 06/08/2015	Bond Future	Buy	25,452	6,169,244.36

R2023 Bond Future

R023 On 07/05/2015	Bond Future	Buy	115	11,615.07
R023 On 07/05/2015	Bond Future	Sell	115	0.00
R023 On 07/05/2015	Bond Future	Sell	115	0.00
R023 On 07/05/2015	Bond Future	Buy	115	11,613.03
R023 On 06/08/2015	Bond Future	Buy	115	11,803.69
R023 On 06/08/2015	Bond Future	Sell	115	0.00
R023 On 06/08/2015	Bond Future	Sell	115	0.00
R023 On 06/08/2015	Bond Future	Buy	115	11,799.10

R2030 Bond Future

2030 On 07/05/2015	Bond Future	Sell	235	0.00
2030 On 07/05/2015	Bond Future	Buy	235	23,118.96
2030 On 07/05/2015	Bond Future	Sell	235	0.00
2030 On 07/05/2015	Bond Future	Buy	235	23,093.29
2030 On 06/08/2015	Bond Future	Buy	235	22,552.42
2030 On 06/08/2015	Bond Future	Sell	235	0.00
2030 On 06/08/2015	Bond Future	Buy	235	22,521.33
2030 On 06/08/2015	Bond Future	Sell	235	0.00

R2032 Bond Future

2032 On 06/08/2015	Bond Future	Sell	5	0.00
2032 On 06/08/2015	Bond Future	Buy	5	500.46

R2037 Bond Future

2037 On 07/05/2015	Bond Future	Sell	270	0.00
2037 On 07/05/2015	Bond Future	Buy	270	27,206.52
2037 On 06/08/2015	Bond Future	Sell	270	0.00
2037 On 06/08/2015	Bond Future	Buy	270	26,492.54
2037 On 07/05/2015	Bond Future	Sell	454	0.00
2037 On 07/05/2015	Bond Future	Buy	454	45,747.26
2037 On 06/08/2015	Bond Future	Sell	454	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 06/08/2015			Buy	454	44,546.72
2037 On 07/05/2015			Buy	724	72,978.79
2037 On 07/05/2015			Sell	724	0.00
2037 On 06/08/2015			Buy	724	71,080.40
2037 On 06/08/2015			Sell	724	0.00
R2048 Bond Future					
R248 On 07/05/2015			Buy	2,585	264,550.43
R248 On 07/05/2015			Sell	2,585	0.00
R248 On 06/08/2015			Sell	2,585	0.00
R248 On 06/08/2015			Buy	2,585	268,789.08
R248 On 07/05/2015			Buy	4,490	459,509.25
R248 On 07/05/2015			Sell	4,490	0.00
R248 On 06/08/2015			Buy	4,490	466,871.55
R248 On 06/08/2015			Sell	4,490	0.00
R248 On 07/05/2015			Sell	7,075	0.00
R248 On 07/05/2015			Buy	7,075	724,349.47
R248 On 06/08/2015			Buy	7,075	736,112.15
R248 On 06/08/2015			Sell	7,075	0.00
R207 Bond Future					
R207 On 04/02/2016	7.50	Call	Sell	19	0.00
R207 On 04/02/2016	7.50	Call	Buy	19	1,893.39
R207 On 05/11/2015	7.50	Call	Sell	19	0.00
R207 On 05/11/2015	7.50	Call	Buy	19	1,927.10
R209 Bond Future					
R209 On 07/05/2015			Sell	265	0.00
R209 On 07/05/2015			Buy	265	20,670.28
R209 On 07/05/2015			Buy	290	22,629.09
R209 On 07/05/2015			Sell	290	0.00
R209 On 06/08/2015			Sell	290	0.00
R209 On 06/08/2015			Buy	290	22,991.67
R209 On 07/05/2015			Sell	535	0.00
R209 On 07/05/2015			Buy	535	41,730.57
R209 On 07/05/2015			Buy	800	62,400.86
R209 On 07/05/2015			Sell	800	0.00
R209 On 07/05/2015			Sell	895	0.00
R209 On 07/05/2015			Buy	895	69,838.06
R209 On 06/08/2015			Buy	895	70,957.04
R209 On 06/08/2015			Sell	895	0.00

