



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 : 28/05/2015

TO DATE : 28/05/2015

| Contract | Strike | C/P | Buy/Sell | No. of Contracts |
|----------|--------|-----|----------|------------------|
|----------|--------|-----|----------|------------------|

R2023 Bond Future

| | | | | | |
|--------------------|-------------|--|------|-------|------|
| R023 On 06/08/2015 | Bond Future | | Buy | 8 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 8 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Buy | 10 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 10 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Buy | 14 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 14 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Buy | 16 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 16 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Buy | 23 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 23 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Buy | 102 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 102 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Buy | 1,577 | 0.00 |
| R023 On 06/08/2015 | Bond Future | | Sell | 1,577 | 0.00 |

| | | | | |
|---|-------------|------|--------------|-------------|
| R023 On 06/08/2015 | Bond Future | Sell | 1,750 | 0.00 |
| R023 On 06/08/2015 | Bond Future | Buy | 1,750 | 0.00 |
| R204 Bond Future | | | | |
| R204 On 06/08/2015 | Bond Future | Sell | 1,500 | 0.00 |
| R204 On 06/08/2015 | Bond Future | Buy | 1,500 | 0.00 |
| R204 On 06/08/2015 | Bond Future | Buy | 1,500 | 0.00 |
| R204 On 06/08/2015 | Bond Future | Sell | 1,500 | 0.00 |
| R2048 Bond Future | | | | |
| R248 On 06/08/2015 | Bond Future | Buy | 27 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 27 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Buy | 28 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 28 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Buy | 93 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 93 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Buy | 155 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 155 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Sell | 303 | 0.00 |
| R248 On 06/08/2015 | Bond Future | Buy | 303 | 0.00 |
| R213 Bond Future | | | | |
| R213 On 06/08/2015 | Bond Future | Buy | 12 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Sell | 12 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Buy | 21 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Sell | 21 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Sell | 33 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Buy | 33 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Sell | 530 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Buy | 530 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Buy | 530 | 0.00 |
| R213 On 06/08/2015 | Bond Future | Sell | 530 | 0.00 |
| R214 Bond Future | | | | |
| R214 On 06/08/2015 | Bond Future | Sell | 57 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Buy | 57 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Sell | 57 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Buy | 57 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Buy | 500 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Sell | 500 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Buy | 500 | 0.00 |
| R214 On 06/08/2015 | Bond Future | Sell | 500 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 9,346 | 0.00 |