



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 : 01/12/2014

TO DATE : 01/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Sell	1	0.00
GOVI On 05/02/2015	GOVI		Buy	1	4,924.90
GOVI On 05/02/2015	GOVI		Sell	4	0.00
GOVI On 05/02/2015	GOVI		Buy	4	19,699.60
GOVI On 05/02/2015	GOVI		Buy	5	24,624.50
GOVI On 05/02/2015	GOVI		Sell	5	0.00
GOVI On 05/02/2015	GOVI		Buy	5	24,614.50
GOVI On 05/02/2015	GOVI		Sell	5	0.00
GOVI On 05/02/2015	GOVI		Buy	5	24,614.50
GOVI On 05/02/2015	GOVI		Sell	5	0.00
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Sell	60	0.00
R186 On 05/02/2015	Bond Future		Buy	60	7,447.96

R186 On 05/02/2015	Bond Future	Buy	185	22,962.29
R186 On 05/02/2015	Bond Future	Sell	185	0.00
R186 On 05/02/2015	Bond Future	Buy	790	98,055.19
R186 On 05/02/2015	Bond Future	Sell	790	0.00
R186 On 05/02/2015	Bond Future	Buy	975	121,017.48
R186 On 05/02/2015	Bond Future	Sell	975	0.00

R202 Bond Future

R202 On 05/02/2015	Bond Future	Buy	5	1,110.59
R202 On 05/02/2015	Bond Future	Sell	5	0.00

R2037 Bond Future

2037 On 05/02/2015	Bond Future	Sell	11	0.00
2037 On 05/02/2015	Bond Future	Buy	11	1,111.16
2037 On 05/02/2015	Bond Future	Sell	12	0.00
2037 On 05/02/2015	Bond Future	Buy	12	1,217.32
2037 On 05/02/2015	Bond Future	Sell	12	0.00
2037 On 05/02/2015	Bond Future	Buy	12	1,216.47
2037 On 05/02/2015	Bond Future	Sell	18	0.00
2037 On 05/02/2015	Bond Future	Buy	18	1,818.25
2037 On 05/02/2015	Bond Future	Sell	18	0.00
2037 On 05/02/2015	Bond Future	Buy	18	1,832.46
2037 On 05/02/2015	Bond Future	Sell	20	0.00
2037 On 05/02/2015	Bond Future	Buy	20	2,028.86
2037 On 05/02/2015	Bond Future	Sell	20	0.00
2037 On 05/02/2015	Bond Future	Buy	20	2,027.45
2037 On 05/02/2015	Bond Future	Sell	30	0.00
2037 On 05/02/2015	Bond Future	Buy	30	3,030.42
2037 On 05/02/2015	Bond Future	Sell	31	0.00
2037 On 05/02/2015	Bond Future	Buy	31	3,131.44
2037 On 05/02/2015	Bond Future	Sell	31	0.00
2037 On 05/02/2015	Bond Future	Buy	31	3,155.91
2037 On 05/02/2015	Bond Future	Sell	32	0.00
2037 On 05/02/2015	Bond Future	Buy	32	3,243.91
2037 On 05/02/2015	Bond Future	Sell	34	0.00
2037 On 05/02/2015	Bond Future	Buy	34	3,449.06
2037 On 05/02/2015	Bond Future	Sell	34	0.00
2037 On 05/02/2015	Bond Future	Buy	34	3,446.66
2037 On 05/02/2015	Bond Future	Sell	35	0.00
2037 On 05/02/2015	Bond Future	Buy	35	3,550.50
2037 On 05/02/2015	Bond Future	Sell	50	0.00
2037 On 05/02/2015	Bond Future	Buy	50	5,090.17
2037 On 05/02/2015	Bond Future	Sell	51	0.00
2037 On 05/02/2015	Bond Future	Buy	51	5,151.72
2037 On 05/02/2015	Bond Future	Sell	51	0.00
2037 On 05/02/2015	Bond Future	Buy	51	5,191.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 05/02/2015	Bond Future		Sell	54	0.00
2037 On 05/02/2015	Bond Future		Buy	54	5,474.11
2037 On 05/02/2015	Bond Future		Sell	57	0.00
2037 On 05/02/2015	Bond Future		Buy	57	5,782.25
2037 On 05/02/2015	Bond Future		Sell	57	0.00
2037 On 05/02/2015	Bond Future		Buy	57	5,802.80
2037 On 05/02/2015	Bond Future		Sell	63	0.00
2037 On 05/02/2015	Bond Future		Buy	63	6,363.89
2037 On 05/02/2015	Bond Future		Sell	66	0.00
2037 On 05/02/2015	Bond Future		Buy	66	6,690.57
2037 On 05/02/2015	Bond Future		Sell	70	0.00
2037 On 05/02/2015	Bond Future		Buy	70	7,101.01
2037 On 05/02/2015	Bond Future		Sell	75	0.00
2037 On 05/02/2015	Bond Future		Buy	75	7,576.06
2037 On 05/02/2015	Bond Future		Sell	80	0.00
2037 On 05/02/2015	Bond Future		Buy	80	8,081.13
2037 On 05/02/2015	Bond Future		Sell	80	0.00
2037 On 05/02/2015	Bond Future		Buy	80	8,109.79
2037 On 05/02/2015	Bond Future		Sell	82	0.00
2037 On 05/02/2015	Bond Future		Buy	82	8,283.16
2037 On 05/02/2015	Bond Future		Sell	84	0.00
2037 On 05/02/2015	Bond Future		Buy	84	8,521.21
2037 On 05/02/2015	Bond Future		Sell	84	0.00
2037 On 05/02/2015	Bond Future		Buy	84	8,515.28
2037 On 05/02/2015	Bond Future		Sell	84	0.00
2037 On 05/02/2015	Bond Future		Buy	84	8,551.49
2037 On 05/02/2015	Bond Future		Sell	86	0.00
2037 On 05/02/2015	Bond Future		Buy	86	8,718.02
2037 On 05/02/2015	Bond Future		Sell	89	0.00
2037 On 05/02/2015	Bond Future		Buy	89	9,028.42
2037 On 05/02/2015	Bond Future		Sell	91	0.00
2037 On 05/02/2015	Bond Future		Buy	91	9,231.31
2037 On 05/02/2015	Bond Future		Sell	102	0.00
2037 On 05/02/2015	Bond Future		Buy	102	10,303.44
2037 On 05/02/2015	Bond Future		Sell	103	0.00
2037 On 05/02/2015	Bond Future		Buy	103	10,485.75
2037 On 05/02/2015	Bond Future		Sell	107	0.00
2037 On 05/02/2015	Bond Future		Buy	107	10,846.84
2037 On 05/02/2015	Bond Future		Sell	112	0.00
2037 On 05/02/2015	Bond Future		Buy	112	11,361.61
2037 On 05/02/2015	Bond Future		Sell	114	0.00
2037 On 05/02/2015	Bond Future		Buy	114	11,564.50

2037 On 05/02/2015	Bond Future	Sell	123	0.00
2037 On 05/02/2015	Bond Future	Buy	123	12,521.82
2037 On 05/02/2015	Bond Future	Sell	130	0.00
2037 On 05/02/2015	Bond Future	Buy	130	13,234.45
2037 On 05/02/2015	Bond Future	Sell	134	0.00
2037 On 05/02/2015	Bond Future	Buy	134	13,641.66
2037 On 05/02/2015	Bond Future	Sell	135	0.00
2037 On 05/02/2015	Bond Future	Buy	135	13,743.46
2037 On 05/02/2015	Bond Future	Sell	149	0.00
2037 On 05/02/2015	Bond Future	Buy	149	15,051.11
2037 On 05/02/2015	Bond Future	Sell	150	0.00
2037 On 05/02/2015	Bond Future	Buy	150	15,152.12
2037 On 05/02/2015	Bond Future	Sell	157	0.00
2037 On 05/02/2015	Bond Future	Buy	157	15,915.46
2037 On 05/02/2015	Bond Future	Sell	159	0.00
2037 On 05/02/2015	Bond Future	Buy	159	16,118.20
2037 On 05/02/2015	Bond Future	Sell	166	0.00
2037 On 05/02/2015	Bond Future	Buy	166	16,839.53
2037 On 05/02/2015	Bond Future	Sell	166	0.00
2037 On 05/02/2015	Bond Future	Buy	166	16,899.37
2037 On 05/02/2015	Bond Future	Sell	167	0.00
2037 On 05/02/2015	Bond Future	Buy	167	16,940.97
2037 On 05/02/2015	Bond Future	Sell	195	0.00
2037 On 05/02/2015	Bond Future	Buy	195	19,851.67
2037 On 05/02/2015	Bond Future	Sell	243	0.00
2037 On 05/02/2015	Bond Future	Buy	243	24,738.24
2037 On 05/02/2015	Bond Future	Sell	245	0.00
2037 On 05/02/2015	Bond Future	Buy	245	24,941.84
2037 On 05/02/2015	Bond Future	Sell	261	0.00
2037 On 05/02/2015	Bond Future	Buy	261	26,476.61
2037 On 05/02/2015	Bond Future	Sell	359	0.00
2037 On 05/02/2015	Bond Future	Buy	359	36,264.07
2037 On 05/02/2015	Bond Future	Sell	379	0.00
2037 On 05/02/2015	Bond Future	Buy	379	38,420.12
2037 On 05/02/2015	Bond Future	Sell	380	0.00
2037 On 05/02/2015	Bond Future	Buy	380	38,548.32
2037 On 05/02/2015	Bond Future	Sell	401	0.00
2037 On 05/02/2015	Bond Future	Buy	401	40,678.62
2037 On 05/02/2015	Bond Future	Sell	586	0.00
2037 On 05/02/2015	Bond Future	Buy	586	59,656.82
2037 On 05/02/2015	Bond Future	Sell	625	0.00
2037 On 05/02/2015	Bond Future	Buy	625	63,133.83
2037 On 05/02/2015	Bond Future	Sell	661	0.00
2037 On 05/02/2015	Bond Future	Buy	661	67,007.12
2037 On 05/02/2015	Bond Future	Sell	697	0.00
2037 On 05/02/2015	Bond Future	Buy	697	70,705.74

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
2037 On 05/02/2015			Bond Future		
			Sell	810	0.00
2037 On 05/02/2015			Bond Future		
			Buy	810	81,821.45
2037 On 05/02/2015			Bond Future		
			Sell	851	0.00
2037 On 05/02/2015			Bond Future		
			Buy	851	85,963.02
2037 On 05/02/2015			Bond Future		
			Sell	857	0.00
2037 On 05/02/2015			Bond Future		
			Buy	857	86,876.10
2037 On 05/02/2015			Bond Future		
			Sell	883	0.00
2037 On 05/02/2015			Bond Future		
			Buy	883	89,195.48
2037 On 05/02/2015			Bond Future		
			Sell	899	0.00
2037 On 05/02/2015			Bond Future		
			Buy	899	91,133.73
2037 On 05/02/2015			Bond Future		
			Sell	905	0.00
2037 On 05/02/2015			Bond Future		
			Buy	905	91,805.87
2037 On 05/02/2015			Bond Future		
			Sell	933	0.00
2037 On 05/02/2015			Bond Future		
			Buy	933	94,580.39
2037 On 05/02/2015			Bond Future		
			Sell	950	0.00
2037 On 05/02/2015			Bond Future		
			Buy	950	96,370.80
2037 On 05/02/2015			Bond Future		
			Sell	985	0.00
2037 On 05/02/2015			Bond Future		
			Buy	985	99,921.31
2037 On 05/02/2015			Bond Future		
			Sell	1,022	0.00
2037 On 05/02/2015			Bond Future		
			Buy	1,022	104,043.12
2037 On 05/02/2015			Bond Future		
			Sell	1,324	0.00
2037 On 05/02/2015			Bond Future		
			Buy	1,324	134,787.75
2037 On 05/02/2015			Bond Future		
			Sell	1,390	0.00
2037 On 05/02/2015			Bond Future		
			Buy	1,390	141,506.78
2037 On 05/02/2015			Bond Future		
			Sell	1,443	0.00
2037 On 05/02/2015			Bond Future		
			Buy	1,443	146,902.36
2037 On 05/02/2015			Bond Future		
			Buy	4,370	441,431.75
2037 On 05/02/2015			Bond Future		
			Sell	4,370	0.00
2037 On 05/02/2015			Bond Future		
			Buy	5,630	571,123.81
2037 On 05/02/2015			Bond Future		
			Sell	5,630	0.00
2037 On 05/02/2015			Bond Future		
			Buy	7,530	766,579.90
2037 On 05/02/2015			Bond Future		
			Sell	7,530	0.00
R214 Bond Future					
R214 On 05/02/2015			Bond Future		
			Sell	50	0.00
R214 On 05/02/2015			Bond Future		
			Buy	50	4,136.16
R214 On 05/02/2015			Bond Future		
			Sell	200	0.00
R214 On 05/02/2015			Bond Future		
			Buy	200	16,544.64
R214 On 05/02/2015			Bond Future		
			Sell	200	0.00
R214 On 05/02/2015			Bond Future		
			Buy	200	16,544.64
R214 On 05/02/2015			Bond Future		
			Sell	1,500	0.00
R214 On 05/02/2015			Bond Future		
			Buy	1,500	124,084.83

R214 On 05/02/2015	Bond Future	Sell	1,950	0.00
R214 On 05/02/2015	Bond Future	Buy	1,950	161,310.28

Grand Total for Daily Detailed Turnover:			45,615	4,698,303.19
---	--	--	---------------	---------------------