



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 : 31/12/2014

TO DATE : 31/12/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	4,893.82
I2050 Bond Future					
2050 On 05/02/2015	Bond Future		Sell	260	0.00
2050 On 05/02/2015	Bond Future		Buy	260	35,442.16
R207 Bond Future					
R207 On 05/02/2015	Bond Future		Buy	67	6,664.91
R207 On 05/02/2015	Bond Future		Sell	67	0.00
R208 Bond Futures					
R208 On 05/02/2015	Bond Future		Buy	301	29,541.22
R208 On 05/02/2015	Bond Future		Sell	301	0.00

Grand Total for Daily Detailed Turnover:

629

76,542.11