



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/01/2015

TO DATE : 07/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 05/02/2015			Buy	1	122.82
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	1	122.82
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	1	122.82
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	25	3,070.42
R186 On 05/02/2015			Sell	25	0.00
R186 On 05/02/2015			Buy	50	6,118.43
R186 On 05/02/2015			Sell	50	0.00
R186 On 05/02/2015			Buy	92	11,299.16
R186 On 05/02/2015			Sell	92	0.00
R186 On 05/02/2015			Buy	100	12,280.24
R186 On 05/02/2015			Sell	100	0.00

R186 On 05/02/2015	Bond Future			Buy	100	12,280.24
R186 On 05/02/2015	Bond Future			Sell	100	0.00
R186 On 07/05/2015	Bond Future	7.80	Put	Sell	100	0.00
R186 On 07/05/2015	Bond Future	7.80	Put	Buy	100	12,445.59
R186 On 05/02/2015	Bond Future			Sell	145	0.00
R186 On 05/02/2015	Bond Future			Buy	145	17,852.75
R186 On 05/02/2015	Bond Future			Buy	200	24,533.34
R186 On 05/02/2015	Bond Future			Sell	200	0.00
R186 On 05/02/2015	Bond Future			Buy	200	24,533.34
R186 On 05/02/2015	Bond Future			Sell	200	0.00
R186 On 07/05/2015	Bond Future			Sell	200	0.00
R186 On 07/05/2015	Bond Future			Buy	200	24,945.17
R186 On 07/05/2015	Bond Future			Buy	200	24,945.17
R186 On 07/05/2015	Bond Future			Sell	200	0.00
R186 On 07/05/2015	Bond Future	7.80	Put	Sell	200	0.00
R186 On 07/05/2015	Bond Future	7.80	Put	Buy	200	24,899.75
R186 On 05/02/2015	Bond Future			Sell	230	0.00
R186 On 05/02/2015	Bond Future			Buy	230	28,318.16
R186 On 05/02/2015	Bond Future			Sell	236	0.00
R186 On 05/02/2015	Bond Future			Buy	236	29,056.89
R186 On 05/02/2015	Bond Future			Sell	247	0.00
R186 On 05/02/2015	Bond Future			Buy	247	30,411.24
R186 On 05/02/2015	Bond Future			Buy	350	42,949.48
R186 On 05/02/2015	Bond Future			Sell	350	0.00
R186 On 05/02/2015	Bond Future			Sell	476	0.00
R186 On 05/02/2015	Bond Future			Buy	476	58,606.28
R186 On 05/02/2015	Bond Future			Sell	533	0.00
R186 On 05/02/2015	Bond Future			Buy	533	65,624.26
R186 On 05/02/2015	Bond Future			Sell	1,053	0.00
R186 On 05/02/2015	Bond Future			Buy	1,053	129,647.92
R186 On 05/02/2015	Bond Future			Sell	1,053	0.00
R186 On 05/02/2015	Bond Future			Buy	1,053	129,647.92

**R204 Bond Future**

R204 On 05/02/2015	Bond Future			Buy	290	30,358.69
R204 On 05/02/2015	Bond Future			Sell	290	0.00

**R209 Bond Future**

R209 On 05/02/2015	Bond Future			Buy	130	10,631.65
R209 On 05/02/2015	Bond Future			Sell	130	0.00
R209 On 05/02/2015	Bond Future			Buy	130	10,631.65
R209 On 05/02/2015	Bond Future			Sell	130	0.00

**R212 Bond Future**

R212 On 05/02/2015	Bond Future			Sell	1	0.00
R212 On 05/02/2015	Bond Future			Buy	1	136.50

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R212 On 05/02/2015			Sell	1	0.00
R212 On 05/02/2015			Buy	1	136.50
R212 On 05/02/2015			Sell	23	0.00
R212 On 05/02/2015			Buy	23	3,139.57
R212 On 05/02/2015			Sell	80	0.00
R212 On 05/02/2015			Buy	80	10,920.24
<b>R214 Bond Future</b>					
R214 On 05/02/2015			Buy	300	24,960.32
R214 On 05/02/2015			Sell	300	0.00
R214 On 05/02/2015			Sell	300	0.00
R214 On 05/02/2015			Buy	300	24,949.64
<b>Grand Total for Daily Detailed Turnover:</b>				<b>7,048</b>	<b>829,698.97</b>