



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 : 16/01/2015

TO DATE : 16/01/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Buy	1	125.27
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	2	250.53
R186 On 05/02/2015			Sell	2	0.00
R186 On 05/02/2015			Buy	2	250.53
R186 On 05/02/2015			Sell	2	0.00
R186 On 05/02/2015			Buy	2	250.53
R186 On 05/02/2015			Sell	2	0.00
R186 On 05/02/2015			Sell	7	0.00
R186 On 05/02/2015			Buy	7	876.86
R186 On 07/05/2015			Buy	45	5,750.72
R186 On 07/05/2015			Sell	45	0.00
R186 On 07/05/2015	7.45	Put	Sell	50	0.00
R186 On 07/05/2015	7.45	Put	Buy	50	6,353.25

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	95	9,494.67
R208 On 07/05/2015	Bond Future	Sell	95	0.00

R209 Bond Future

R209 On 05/02/2015	Bond Future	Buy	20	1,684.44
R209 On 05/02/2015	Bond Future	Sell	20	0.00
R209 On 05/02/2015	Bond Future	Sell	20	0.00
R209 On 05/02/2015	Bond Future	Buy	20	1,684.44

Grand Total for Daily Detailed Turnover: 244 26,721.23