JS≣

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/01/2015 TO DATE : 19/01/2015

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

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	4,989.01
GOVI On 05/02/2015 GOVI	Buy	1	4,987.01
GOVI On 05/02/2015 GOVI	Sell	1	0.00
GOVI On 05/02/2015 GOVI	Sell	1	0.00
GOVI On 05/02/2015 GOVI	Buy	1	4,989.01
2038 Bond Future			
2038 On 05/02/2015 Bond Future	Buy	14	1,763.99
2038 On 05/02/2015 Bond Future	Sell	14	0.00
2038 On 05/02/2015 Bond Future	Sell	14	0.00
2038 On 05/02/2015 Bond Future	Buy	14	1,763.99
R186 Bond Future			

Grand Total for Daily	Detailed Turnover:		6,861	722,925.13
2030 On 05/02/2015	Bond Future	Sell	3,272	0.00
2030 On 05/02/2015	Bond Future	Buy	3,272	332,190.23
2030 On 05/02/2015	Bond Future	Buy	2,981	302,646.41
2030 On 05/02/2015	Bond Future	Sell	2,981	0.00
2030 On 05/02/2015	Bond Future	Buy	188	19,086.72
2030 On 05/02/2015	Bond Future	Sell	188	0.00
2030 On 05/02/2015	Bond Future	Buy	103	10,457.09
2030 On 05/02/2015	Bond Future	Sell	103	0.00
R2030 Bond Future				
R202 On 05/02/2015	Bond Future	Buy	18	4,287.42
R202 On 05/02/2015		Sell	18	0.00
R202 On 05/02/2015		Sell	18	0.00
R202 On 05/02/2015		Buy	18	4,287.42
R202 Bond Future				
R186 On 05/02/2015	Bond Future	Buy	150	18,876.22
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,600.62