



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 : 21/01/2015

TO DATE : 21/01/2015

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	124.89
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	4	499.54
R186 On 05/02/2015			Sell	4	0.00
R186 On 05/02/2015			Buy	4	499.54
R186 On 05/02/2015			Sell	4	0.00
R186 On 05/02/2015			Buy	16	2,016.52
R186 On 05/02/2015			Sell	16	0.00
R186 On 05/02/2015			Buy	16	2,016.52
R186 On 05/02/2015			Sell	16	0.00
R186 On 05/02/2015			Buy	16	1,998.16
R186 On 05/02/2015			Sell	16	0.00
R186 On 05/02/2015			Buy	18	2,268.59
R186 On 05/02/2015			Sell	18	0.00

R186 On 05/02/2015	Bond Future	Buy	21	2,646.68
R186 On 05/02/2015	Bond Future	Sell	21	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,122.13
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,122.13
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,122.13
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	29	3,654.94
R186 On 05/02/2015	Bond Future	Sell	29	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,244.25
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,287.22
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	6,275.58
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	100	12,612.41
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	145	18,274.72
R186 On 05/02/2015	Bond Future	Sell	145	0.00
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	150	18,732.76
R186 On 05/02/2015	Bond Future	Buy	199	25,080.48
R186 On 05/02/2015	Bond Future	Sell	199	0.00
R186 On 05/02/2015	Bond Future	Buy	210	26,466.84
R186 On 05/02/2015	Bond Future	Sell	210	0.00
R186 On 05/02/2015	Bond Future	Sell	654	0.00
R186 On 05/02/2015	Bond Future	Buy	654	82,425.30

**R2023 Bond Future**

R023 On 07/05/2015	Bond Future	Buy	960	100,881.91
R023 On 07/05/2015	Bond Future	Sell	960	0.00

**R204 Bond Future**

R204 On 07/05/2015	Bond Future	Sell	1,710	0.00
R204 On 07/05/2015	Bond Future	Buy	1,710	183,679.53

**R207 Bond Future**

R207 On 05/02/2015	Bond Future	Sell	235	0.00
R207 On 05/02/2015	Bond Future	Buy	235	24,080.55
R207 On 05/02/2015	Bond Future	Sell	967	0.00
R207 On 05/02/2015	Bond Future	Buy	967	99,088.91
R207 On 05/02/2015	Bond Future	Sell	1,202	0.00
R207 On 05/02/2015	Bond Future	Buy	1,202	123,169.46

---

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
----------	--------	-----	----------	------------------	---------------------------

---

Grand Total for Daily Detailed Turnover:

6,882

758,391.67