



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 : 09/02/2015

TO DATE : 09/02/2015

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	5,059.24
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	5,063.82
GOVI On 07/05/2015	GOVI		Sell	2	0.00
GOVI On 07/05/2015	GOVI		Buy	2	10,127.64
GOVI On 07/05/2015	GOVI		Buy	3	15,191.46
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	15,185.46
GOVI On 07/05/2015	GOVI		Sell	7	0.00
GOVI On 07/05/2015	GOVI		Buy	7	35,414.68
GOVI On 07/05/2015	GOVI		Sell	12	0.00
GOVI On 07/05/2015	GOVI		Buy	12	60,710.88

GOVI On 07/05/2015	GOVI	Buy	20	101,184.80
GOVI On 07/05/2015	GOVI	Sell	20	0.00

New Inflation Linked Index

IGOV On 07/05/2015	Index Future	Buy	30	67,995.60
IGOV On 07/05/2015	Index Future	Sell	30	0.00

R186 Bond Future

R186 On 07/05/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Buy	3	384.11
R186 On 07/05/2015	Bond Future	Sell	4	0.00
R186 On 07/05/2015	Bond Future	Buy	4	509.05
R186 On 07/05/2015	Bond Future	Sell	7	0.00
R186 On 07/05/2015	Bond Future	Buy	7	890.84
R186 On 04/02/2016	Bond Future	Sell	7	0.00
R186 On 04/02/2016	Bond Future	Buy	7	872.45
R186 On 07/05/2015	Bond Future	Sell	8	0.00
R186 On 07/05/2015	Bond Future	Buy	8	1,018.10
R186 On 07/05/2015	Bond Future	Sell	8	0.00
R186 On 07/05/2015	Bond Future	Buy	8	1,024.30
R186 On 07/05/2015	Bond Future	Sell	8	0.00
R186 On 07/05/2015	Bond Future	Buy	8	1,024.30
R186 On 07/05/2015	Bond Future	Sell	9	0.00
R186 On 07/05/2015	Bond Future	Buy	9	1,145.36
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,272.63
R186 On 07/05/2015	Bond Future	Sell	15	0.00
R186 On 07/05/2015	Bond Future	Buy	15	1,920.57
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	2,545.25
R186 On 07/05/2015	Bond Future	Sell	20	0.00
R186 On 07/05/2015	Bond Future	Buy	20	149.28
R186 On 07/05/2015	Bond Future	Sell	31	0.00
R186 On 07/05/2015	Bond Future	Buy	31	3,969.18
R186 On 07/05/2015	Bond Future	Sell	35	0.00
R186 On 07/05/2015	Bond Future	Buy	35	4,481.33
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,401.91
R186 On 07/05/2015	Bond Future	Sell	60	0.00
R186 On 07/05/2015	Bond Future	Buy	60	7,635.76
R186 On 07/05/2015	Bond Future	Sell	61	0.00
R186 On 07/05/2015	Bond Future	Buy	61	7,763.02
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,803.81
R186 On 04/02/2016	Bond Future	Sell	119	0.00
R186 On 04/02/2016	Bond Future	Buy	119	14,831.69

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015	Bond Future		Buy	137	17,422.45
R186 On 07/05/2015	Bond Future		Sell	137	0.00
R186 On 04/02/2016	Bond Future		Sell	137	0.00
R186 On 04/02/2016	Bond Future		Buy	137	17,075.13
R186 On 04/02/2016	Bond Future		Sell	149	0.00
R186 On 04/02/2016	Bond Future		Buy	149	18,570.77
R186 On 07/05/2015	Bond Future		Sell	150	0.00
R186 On 07/05/2015	Bond Future		Buy	150	19,205.72
R186 On 04/02/2016	Bond Future		Sell	197	0.00
R186 On 04/02/2016	Bond Future		Buy	197	24,553.30
R186 On 07/05/2015	Bond Future		Buy	200	25,503.68
R186 On 07/05/2015	Bond Future		Sell	200	0.00
R186 On 07/05/2015	Bond Future		Buy	250	31,785.17
R186 On 07/05/2015	Bond Future		Sell	250	0.00
R186 On 07/05/2015	Bond Future		Sell	250	0.00
R186 On 07/05/2015	Bond Future		Buy	250	31,794.31
R186 On 07/05/2015	Bond Future		Sell	400	0.00
R186 On 07/05/2015	Bond Future		Buy	400	51,215.26
R186 On 04/02/2016	Bond Future		Sell	512	0.00
R186 On 04/02/2016	Bond Future		Buy	512	63,813.64
R186 On 07/05/2015	Bond Future		Sell	914	0.00
R186 On 07/05/2015	Bond Future		Buy	914	116,318.04
R186 On 07/05/2015	Bond Future		Sell	1,093	0.00
R186 On 07/05/2015	Bond Future		Buy	1,093	139,098.05
R186 On 04/02/2016	Bond Future		Sell	1,552	0.00
R186 On 04/02/2016	Bond Future		Buy	1,552	193,435.10
R214 Bond Future					
R214 On 07/05/2015	Bond Future		Buy	3	253.49
R214 On 07/05/2015	Bond Future		Sell	3	0.00
R214 On 04/02/2016	Bond Future		Sell	35	0.00
R214 On 04/02/2016	Bond Future		Buy	35	3,047.42
R214 On 04/02/2016	Bond Future		Sell	155	0.00
R214 On 04/02/2016	Bond Future		Buy	155	13,495.70
R214 On 04/02/2016	Bond Future		Sell	165	0.00
R214 On 04/02/2016	Bond Future		Buy	165	14,366.39
R214 On 04/02/2016	Bond Future		Sell	245	0.00
R214 On 04/02/2016	Bond Future		Buy	245	21,331.92
R214 On 07/05/2015	Bond Future		Sell	250	0.00
R214 On 07/05/2015	Bond Future		Buy	250	21,082.70
R214 On 07/05/2015	Bond Future		Sell	250	0.00
R214 On 07/05/2015	Bond Future		Buy	250	21,082.70

