



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 : 10/02/2015

TO DATE : 10/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/08/2015	Index Future		Buy	2	10,251.92
ALBI On 06/08/2015	Index Future		Sell	2	0.00
ALBI On 07/05/2015	Index Future		Sell	2	0.00
ALBI On 07/05/2015	Index Future		Buy	2	10,097.76
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	10	0.00
GOVI On 07/05/2015	GOVI		Buy	10	50,252.00
GOVI On 07/05/2015	GOVI		Sell	15	0.00
GOVI On 07/05/2015	GOVI		Buy	15	75,378.00
GOVI On 07/05/2015	GOVI		Buy	25	125,630.00
GOVI On 07/05/2015	GOVI		Sell	25	0.00

R186 Bond Future

R186 On 07/05/2015	Bond Future	Sell	1	0.00
R186 On 07/05/2015	Bond Future	Buy	1	127.14
R186 On 07/05/2015	Bond Future	Sell	3	0.00
R186 On 07/05/2015	Bond Future	Buy	3	378.07
R186 On 07/05/2015	Bond Future	Sell	5	0.00
R186 On 07/05/2015	Bond Future	Buy	5	635.72
R186 On 07/05/2015	Bond Future	Sell	9	0.00
R186 On 07/05/2015	Bond Future	Buy	9	1,144.29
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	10	1,271.44
R186 On 07/05/2015	Bond Future	Sell	25	0.00
R186 On 07/05/2015	Bond Future	Buy	25	3,178.59
R186 On 07/05/2015	Bond Future	Sell	28	0.00
R186 On 07/05/2015	Bond Future	Buy	28	3,540.38
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,357.18
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,357.18
R186 On 07/05/2015	Bond Future	Buy	50	6,368.17
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	50	6,336.71
R186 On 07/05/2015	Bond Future	Sell	50	0.00
R186 On 07/05/2015	Bond Future	Buy	57	7,207.20
R186 On 07/05/2015	Bond Future	Sell	57	0.00
R186 On 07/05/2015	Bond Future	Buy	100	12,646.34
R186 On 07/05/2015	Bond Future	Sell	100	0.00
R186 On 07/05/2015	Bond Future	Sell	145	0.00
R186 On 07/05/2015	Bond Future	Buy	145	18,304.15
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	19,071.10
R186 On 07/05/2015	Bond Future	Sell	150	0.00
R186 On 07/05/2015	Bond Future	Buy	150	19,071.55
R186 On 07/05/2015	Bond Future	Sell	230	0.00
R186 On 07/05/2015	Bond Future	Buy	230	29,034.17
R186 On 07/05/2015	Bond Future	Sell	236	0.00
R186 On 07/05/2015	Bond Future	Buy	236	29,791.58
R186 On 07/05/2015	Bond Future	Sell	247	0.00
R186 On 07/05/2015	Bond Future	Buy	247	31,180.17
R186 On 07/05/2015	Bond Future	Sell	476	0.00
R186 On 07/05/2015	Bond Future	Buy	476	60,088.10
R186 On 07/05/2015	Bond Future	Buy	500	64,783.53
R186 On 07/05/2015	Bond Future	Sell	500	0.00
R186 On 07/05/2015	Bond Future	Sell	500	0.00
R186 On 07/05/2015	Bond Future	Buy	500	63,759.21
R186 On 07/05/2015	Bond Future	Buy	500	64,783.53
R186 On 07/05/2015	Bond Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/05/2015			Sell	533	0.00
R186 On 07/05/2015			Buy	533	67,283.53
R186 On 07/05/2015			Buy	766	96,854.65
R186 On 07/05/2015			Sell	766	0.00
R186 On 07/05/2015			Sell	851	0.00
R186 On 07/05/2015			Buy	851	107,602.23
R186 On 07/05/2015			Sell	1,054	0.00
R186 On 07/05/2015			Buy	1,054	133,052.23
R186 On 07/05/2015			Sell	1,054	0.00
R186 On 07/05/2015			Buy	1,054	133,052.23
R186 On 07/05/2015			Buy	3,975	501,786.15
R186 On 07/05/2015			Sell	3,975	0.00
R2048 Bond Future					
R248 On 06/08/2015			Sell	532	0.00
R248 On 06/08/2015			Buy	532	57,764.60
R208 Bond Futures					
R208 On 07/05/2015			Sell	5	0.00
R208 On 07/05/2015			Buy	5	493.42
R209 Bond Future					
R209 On 07/05/2015			Buy	1	81.31
R209 On 07/05/2015			Sell	1	0.00
R209 On 07/05/2015			Buy	4	325.26
R209 On 07/05/2015			Sell	4	0.00
R209 On 07/05/2015			Buy	5	406.57
R209 On 07/05/2015			Sell	5	0.00
R209 On 07/05/2015			Buy	28	2,276.79
R209 On 07/05/2015			Sell	28	0.00
R209 On 07/05/2015			Buy	383	31,143.29
R209 On 07/05/2015			Sell	383	0.00
R209 On 07/05/2015			Buy	421	34,233.23
R209 On 07/05/2015			Sell	421	0.00
R214 Bond Future					
R214 On 04/02/2016			Buy	35	3,047.42
R214 On 04/02/2016			Sell	35	0.00
Grand Total for Daily Detailed Turnover:				13,273	1,896,428.09