



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 : 20/02/2015

TO DATE : 20/02/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 06/08/2015			Index Future		
			Buy	6	30,789.90
ALBI On 06/08/2015			Index Future		
			Sell	6	0.00
ALBI On 06/08/2015			Index Future		
			Sell	6	0.00
ALBI On 06/08/2015			Index Future		
			Buy	6	30,789.90
ALBI On 07/05/2015			Index Future		
			Buy	30	151,306.20
ALBI On 07/05/2015			Index Future		
			Buy	30	151,351.20
ALBI On 07/05/2015			Index Future		
			Sell	30	0.00
ALBI On 07/05/2015			Index Future		
			Sell	30	0.00
<b>R186 Bond Future</b>					
R186 On 07/05/2015			Bond Future		
			Buy	10	76.82
R186 On 07/05/2015			Bond Future		
			Sell	10	0.00
R186 On 07/05/2015			Bond Future		
			Buy	200	24,957.40
R186 On 07/05/2015			Bond Future		
			Sell	200	0.00

**R2048 Bond Future**

R248 On 07/05/2015	Bond Future	Sell	30	0.00
R248 On 07/05/2015	Bond Future	Buy	30	3,199.99
R248 On 07/05/2015	Bond Future	Sell	40	0.00
R248 On 07/05/2015	Bond Future	Buy	40	4,266.65
R248 On 07/05/2015	Bond Future	Sell	50	0.00
R248 On 07/05/2015	Bond Future	Buy	50	5,333.31
R248 On 07/05/2015	Bond Future	Sell	90	0.00
R248 On 07/05/2015	Bond Future	Buy	90	9,599.96
R248 On 07/05/2015	Bond Future	Sell	150	0.00
R248 On 07/05/2015	Bond Future	Buy	150	15,999.93
R248 On 07/05/2015	Bond Future	Sell	1,000	0.00
R248 On 07/05/2015	Bond Future	Buy	1,000	106,666.22
R248 On 07/05/2015	Bond Future	Buy	1,360	145,066.06
R248 On 07/05/2015	Bond Future	Sell	1,360	0.00

**R208 Bond Futures**

R208 On 07/05/2015	Bond Future	Sell	1	0.00
R208 On 07/05/2015	Bond Future	Buy	1	7.13
R208 On 07/05/2015	Bond Future	Sell	750	0.00
R208 On 07/05/2015	Bond Future	Buy	750	74,064.17
R208 On 07/05/2015	Bond Future	Buy	750	74,064.17
R208 On 07/05/2015	Bond Future	Sell	750	0.00

**Grand Total for Daily Detailed Turnover:****4,503****827,539.01**