



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 : 02/10/2015

TO DATE : 02/10/2015

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|--------------------------|--------|-----|----------|------------------|------|
| I2046 Bond Future | | | | | |
| 2046 On 05/11/2015 | | | Sell | 311 | 0.00 |
| 2046 On 05/11/2015 | | | Buy | 311 | 0.00 |
| I2050 Bond Future | | | | | |
| 2050 On 05/11/2015 | | | Sell | 270 | 0.00 |
| 2050 On 05/11/2015 | | | Buy | 270 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 05/11/2015 | | | Sell | 17 | 0.00 |
| R186 On 05/11/2015 | | | Buy | 17 | 0.00 |
| R186 On 05/11/2015 | | | Sell | 66 | 0.00 |
| R186 On 05/11/2015 | | | Buy | 66 | 0.00 |
| R186 On 05/11/2015 | | | Buy | 83 | 0.00 |
| R186 On 05/11/2015 | | | Sell | 83 | 0.00 |

R2032 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| 2032 On 05/11/2015 | Bond Future | Sell | 133 | 0.00 |
| 2032 On 05/11/2015 | Bond Future | Buy | 133 | 0.00 |
| 2032 On 05/11/2015 | Bond Future | Sell | 133 | 0.00 |
| 2032 On 05/11/2015 | Bond Future | Buy | 133 | 0.00 |

R204 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R204 On 05/11/2015 | Bond Future | Sell | 330 | 0.00 |
| R204 On 05/11/2015 | Bond Future | Buy | 330 | 0.00 |
| R204 On 05/11/2015 | Bond Future | Sell | 360 | 0.00 |
| R204 On 05/11/2015 | Bond Future | Buy | 360 | 0.00 |
| R204 On 05/11/2015 | Bond Future | Sell | 690 | 0.00 |
| R204 On 05/11/2015 | Bond Future | Buy | 690 | 0.00 |

R207 Bond Future

| | | | | |
|--------------------|-------------|------|-----|------|
| R207 On 05/11/2015 | Bond Future | Buy | 10 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 10 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 11 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 11 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 12 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 12 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 26 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 26 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 31 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 31 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 34 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 34 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 35 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 35 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 49 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 49 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 124 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 124 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 130 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 130 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 136 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 136 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 138 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 138 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 259 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 259 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 300 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 300 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Buy | 319 | 0.00 |
| R207 On 05/11/2015 | Bond Future | Sell | 319 | 0.00 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | |
|---|---------------|------------|-----------------|-------------------------|-------------|
| R207 On 05/11/2015 | Bond Future | | Buy | 329 | 0.00 |
| R207 On 05/11/2015 | Bond Future | | Sell | 329 | 0.00 |
| R207 On 05/11/2015 | Bond Future | | Buy | 732 | 0.00 |
| R207 On 05/11/2015 | Bond Future | | Sell | 732 | 0.00 |
| R207 On 05/11/2015 | Bond Future | | Sell | 2,675 | 0.00 |
| R207 On 05/11/2015 | Bond Future | | Buy | 2,675 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 7,743 | 0.00 |