



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 : 10/11/2014

TO DATE : 10/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 05/02/2015	GOVI		Buy	2	9,637.70
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,633.70
GOVI On 05/02/2015	GOVI		Sell	2	0.00
GOVI On 05/02/2015	GOVI		Buy	2	9,637.70
R186 Bond Future					
R186 On 05/02/2015	Bond Future		Sell	10	0.00
R186 On 05/02/2015	Bond Future		Buy	10	1,203.98
R186 On 05/02/2015	Bond Future		Sell	16	0.00
R186 On 05/02/2015	Bond Future		Buy	16	1,909.85
R186 On 05/02/2015	Bond Future		Buy	20	2,387.32
R186 On 05/02/2015	Bond Future		Sell	20	0.00

R186 On 05/02/2015	Bond Future			Sell	22	0.00
R186 On 05/02/2015	Bond Future			Buy	22	2,626.05
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	26	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	26	3,100.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	26	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	26	3,100.50
R186 On 05/02/2015	Bond Future			Sell	28	0.00
R186 On 05/02/2015	Bond Future			Buy	28	3,342.24
R186 On 05/02/2015	Bond Future			Buy	29	3,461.61
R186 On 05/02/2015	Bond Future			Sell	29	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	31	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	31	3,696.75
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	31	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	31	3,696.75
R186 On 05/02/2015	Bond Future			Sell	32	0.00
R186 On 05/02/2015	Bond Future			Buy	32	3,819.71
R186 On 05/02/2015	Bond Future			Sell	34	0.00
R186 On 05/02/2015	Bond Future			Buy	34	4,058.44
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	34	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	34	4,054.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	34	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	34	4,054.50
R186 On 05/02/2015	Bond Future			Sell	44	0.00
R186 On 05/02/2015	Bond Future			Buy	44	5,252.10
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	44	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	44	5,247.00
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	44	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	44	5,247.00
R186 On 05/02/2015	Bond Future			Sell	45	0.00
R186 On 05/02/2015	Bond Future			Buy	45	5,371.46
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	45	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	45	5,366.25
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	45	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	45	5,366.25
R186 On 05/02/2015	Bond Future			Sell	46	0.00
R186 On 05/02/2015	Bond Future			Buy	46	5,490.83
R186 On 05/02/2015	Bond Future			Buy	50	5,968.51
R186 On 05/02/2015	Bond Future			Sell	50	0.00
R186 On 05/02/2015	Bond Future			Sell	50	0.00
R186 On 05/02/2015	Bond Future			Buy	50	5,968.35
R186 On 05/02/2015	Bond Future			Buy	50	5,968.29
R186 On 05/02/2015	Bond Future			Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	50	5,962.50
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	50	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	50	5,962.50

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	53	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	53	6,320.25
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	53	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	53	6,320.25
R186 On 05/02/2015	Bond Future			Sell	64	0.00
R186 On 05/02/2015	Bond Future			Buy	64	7,639.41
R186 On 05/02/2015	Bond Future			Sell	65	0.00
R186 On 05/02/2015	Bond Future			Buy	65	7,793.38
R186 On 05/02/2015	Bond Future			Sell	69	0.00
R186 On 05/02/2015	Bond Future			Buy	69	8,236.24
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	69	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	69	8,228.25
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	69	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	69	8,228.25
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	70	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	70	8,347.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	70	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	70	8,347.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	72	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	72	8,586.00
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	72	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	72	8,586.00
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	78	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	78	9,301.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	78	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	78	9,301.50
R186 On 05/02/2015	Bond Future			Sell	81	0.00
R186 On 05/02/2015	Bond Future			Buy	81	9,668.63
R186 On 05/02/2015	Bond Future			Buy	88	10,504.19
R186 On 05/02/2015	Bond Future			Sell	88	0.00
R186 On 05/02/2015	Bond Future			Sell	95	0.00
R186 On 05/02/2015	Bond Future			Buy	95	11,339.75
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	99	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	99	11,805.75
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	99	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	99	11,805.75
R186 On 05/02/2015	Bond Future			Sell	100	0.00
R186 On 05/02/2015	Bond Future			Buy	100	12,033.77
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	108	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	108	12,879.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	108	12,879.00
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	108	0.00

R186 On 05/02/2015	Bond Future			Sell	123	0.00
R186 On 05/02/2015	Bond Future			Buy	123	14,681.99
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	127	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	127	15,144.75
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	127	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	127	15,144.75
R186 On 05/02/2015	Bond Future			Buy	129	15,398.19
R186 On 05/02/2015	Bond Future			Sell	129	0.00
R186 On 05/02/2015	Bond Future			Buy	131	15,636.92
R186 On 05/02/2015	Bond Future			Sell	131	0.00
R186 On 05/02/2015	Bond Future			Sell	131	0.00
R186 On 05/02/2015	Bond Future			Buy	131	15,636.92
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	137	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	137	16,337.25
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	137	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	137	16,337.25
R186 On 05/02/2015	Bond Future			Sell	143	0.00
R186 On 05/02/2015	Bond Future			Buy	143	17,069.31
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	148	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	148	17,649.00
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	148	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	148	17,649.00
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	193	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	193	23,015.25
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	193	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	193	23,015.25
R186 On 05/02/2015	Bond Future			Sell	199	0.00
R186 On 05/02/2015	Bond Future			Buy	199	23,753.79
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	202	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	202	24,088.50
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	202	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	202	24,088.50
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	204	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	204	24,327.00
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	204	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	204	24,327.00
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	205	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	205	24,446.25
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	205	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	205	24,446.25
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	223	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	223	26,592.75
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	223	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	223	26,592.75
R186 On 05/02/2015	Bond Future			Sell	230	0.00
R186 On 05/02/2015	Bond Future			Buy	230	27,454.13

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 05/02/2015			Sell	243	0.00
R186 On 05/02/2015			Buy	243	29,005.89
R186 On 05/02/2015			Buy	254	30,318.91
R186 On 05/02/2015			Sell	254	0.00
R186 On 05/02/2015			Buy	259	30,915.74
R186 On 05/02/2015			Sell	259	0.00
R186 On 05/02/2015	8.50	Put	Sell	311	0.00
R186 On 05/02/2015	8.50	Put	Buy	311	37,086.76
R186 On 05/02/2015	8.45	Put	Sell	311	0.00
R186 On 05/02/2015	8.45	Put	Buy	311	37,086.76
R186 On 05/02/2015			Buy	339	40,465.01
R186 On 05/02/2015			Sell	339	0.00
R186 On 05/02/2015			Sell	353	0.00
R186 On 05/02/2015			Buy	353	42,136.13
R186 On 05/02/2015	8.50	Put	Sell	359	0.00
R186 On 05/02/2015	8.50	Put	Buy	359	42,810.76
R186 On 05/02/2015	8.45	Put	Sell	359	0.00
R186 On 05/02/2015	8.45	Put	Buy	359	42,810.76
R186 On 05/02/2015	8.50	Put	Sell	380	0.00
R186 On 05/02/2015	8.50	Put	Buy	380	45,315.01
R186 On 05/02/2015	8.45	Put	Sell	380	0.00
R186 On 05/02/2015	8.45	Put	Buy	380	45,315.01
R186 On 05/02/2015	8.50	Put	Sell	397	0.00
R186 On 05/02/2015	8.50	Put	Buy	397	47,342.26
R186 On 05/02/2015	8.45	Put	Sell	397	0.00
R186 On 05/02/2015	8.45	Put	Buy	397	47,342.26
R186 On 05/02/2015	8.50	Put	Sell	405	0.00
R186 On 05/02/2015	8.50	Put	Buy	405	48,296.26
R186 On 05/02/2015	8.45	Put	Sell	405	0.00
R186 On 05/02/2015	8.45	Put	Buy	405	48,296.26
R186 On 05/02/2015			Sell	408	0.00
R186 On 05/02/2015			Buy	408	48,701.25
R186 On 05/02/2015			Sell	455	0.00
R186 On 05/02/2015			Buy	455	54,311.44
R186 On 05/02/2015	8.50	Put	Sell	529	0.00
R186 On 05/02/2015	8.50	Put	Buy	529	63,083.26
R186 On 05/02/2015	8.45	Put	Sell	529	0.00
R186 On 05/02/2015	8.45	Put	Buy	529	63,083.26
R186 On 05/02/2015	8.50	Put	Sell	552	0.00
R186 On 05/02/2015	8.50	Put	Buy	552	65,826.01
R186 On 05/02/2015	8.45	Put	Sell	552	0.00
R186 On 05/02/2015	8.45	Put	Buy	552	65,826.01

R186 On 05/02/2015	Bond Future	8.50	Put	Sell	638	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	638	76,081.51
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	638	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	638	76,081.51
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	711	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	711	84,786.76
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	711	84,786.76
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	711	0.00
R186 On 05/02/2015	Bond Future			Sell	4,160	0.00
R186 On 05/02/2015	Bond Future			Buy	4,160	496,561.73
R186 On 05/02/2015	Bond Future	8.50	Put	Sell	6,500	0.00
R186 On 05/02/2015	Bond Future	8.50	Put	Buy	6,500	775,125.13
R186 On 05/02/2015	Bond Future	8.45	Put	Sell	6,500	0.00
R186 On 05/02/2015	Bond Future	8.45	Put	Buy	6,500	775,125.13

R207 Bond Future

R207 On 05/02/2015	Bond Future			Sell	150	0.00
R207 On 05/02/2015	Bond Future			Buy	150	15,055.63

Grand Total for Daily Detailed Turnover: **34,751** **4,170,556.68**