



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 TURNOVER SUMMARY REPORT

FROM DATE : 04/03/2015

TO DATE : 04/03/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 04-Feb-2016		Bond Future	134	34,682	4304220.41
2037 On 07-May-2015		Bond Future	1	1	103.45
R204 On 06-Aug-2015		Bond Future	2	200	1392.70
R207 On 06-Aug-2015		Bond Future	2	200	1440.10
R208 On 06-Aug-2015		Bond Future	2	200	1465.10
R209 On 06-Aug-2015		Bond Future	8	520	27303.35
R214 On 04-Feb-2016		Bond Future	3	350	28833.86
Grand Total for Daily Turnover Summary:			152	36,153	4364758.98