



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 : 05/03/2015

TO DATE : 05/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index Term Split 3-7 Years					
AL37 On 07/05/2015			Index Future		
			Sell	3	0.00
AL37 On 07/05/2015			Index Future		
			Buy	3	13,644.69
AL37 On 07/05/2015			Index Future		
			Buy	3	13,790.49
AL37 On 07/05/2015			Index Future		
			Sell	3	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	125.26
R186 On 07/05/2015			Bond Future		
			Sell	8	0.00
R186 On 07/05/2015			Bond Future		
			Buy	8	1,002.09
R186 On 07/05/2015			Bond Future		
			Sell	9	0.00
R186 On 07/05/2015			Bond Future		
			Buy	9	1,127.35
R186 On 07/05/2015			Bond Future		
			Sell	32	0.00
R186 On 07/05/2015			Bond Future		
			Buy	32	4,008.36

