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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/03/2015

TO DATE : 16/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Buy	2	9,822.04
GOVI On 07/05/2015	GOVI		Sell	2	0.00
GOVI On 07/05/2015	GOVI		Sell	2	0.00
GOVI On 07/05/2015	GOVI		Buy	2	9,822.04
R186 Bond Future					
R186 On 07/05/2015	Bond Future		Sell	4	0.00
R186 On 07/05/2015	Bond Future		Buy	4	491.15
R186 On 07/05/2015	Bond Future		Sell	80	0.00
R186 On 07/05/2015	Bond Future		Buy	80	9,801.19
R186 On 07/05/2015	Bond Future		Buy	80	642.32
R186 On 07/05/2015	Bond Future		Sell	80	0.00
R186 On 07/05/2015	Bond Future		Buy	154	18,925.33
R186 On 07/05/2015	Bond Future		Sell	154	0.00

R2048 Bond Future

R248 On 07/05/2015	Bond Future	Sell	2	0.00
R248 On 07/05/2015	Bond Future	Sell	2	0.00
R248 On 07/05/2015	Bond Future	Buy	2	208.55
R248 On 07/05/2015	Bond Future	Buy	2	208.55

Grand Total for Daily Detailed Turnover: **326** **49,921.17**