



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 : 24/03/2015

TO DATE : 24/03/2015

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/05/2015	GOVI		Sell	1	0.00
GOVI On 07/05/2015	GOVI		Buy	1	5,000.11
GOVI On 07/05/2015	GOVI		Sell	2	0.00
GOVI On 07/05/2015	GOVI		Buy	2	9,963.10
GOVI On 07/05/2015	GOVI		Sell	3	0.00
GOVI On 07/05/2015	GOVI		Buy	3	14,944.65
Jibar Tradeable Future					
JBAF On 15/04/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/04/2015	Jibar Tradeable Future		Buy	1,000	23,466.25
JBAF On 15/04/2015	Jibar Tradeable Future		Buy	1,000	23,463.75
JBAF On 15/04/2015	Jibar Tradeable Future		Sell	1,000	0.00

R186 Bond Future

R186 On 07/05/2015	Bond Future	Buy	10	76.73
R186 On 07/05/2015	Bond Future	Sell	10	0.00
R186 On 07/05/2015	Bond Future	Buy	300	37,545.99
R186 On 07/05/2015	Bond Future	Sell	300	0.00
R186 On 07/05/2015	Bond Future	Buy	300	37,545.99
R186 On 07/05/2015	Bond Future	Sell	300	0.00
R186 On 07/05/2015	Bond Future	Sell	350	0.00
R186 On 07/05/2015	Bond Future	Buy	350	43,914.60
R186 On 07/05/2015	Bond Future	Buy	350	43,914.60
R186 On 07/05/2015	Bond Future	Sell	350	0.00

R207 Bond Future

R207 On 07/05/2015	Bond Future	Buy	3	307.89
R207 On 07/05/2015	Bond Future	Sell	3	0.00
R207 On 07/05/2015	Bond Future	Buy	190	19,499.81
R207 On 07/05/2015	Bond Future	Sell	190	0.00
R207 On 07/05/2015	Bond Future	Buy	210	21,552.42
R207 On 07/05/2015	Bond Future	Sell	210	0.00
R207 On 07/05/2015	Bond Future	Sell	403	0.00
R207 On 07/05/2015	Bond Future	Buy	403	41,360.12

R208 Bond Futures

R208 On 07/05/2015	Bond Future	Buy	3	294.68
R208 On 07/05/2015	Bond Future	Sell	3	0.00
R208 On 07/05/2015	Bond Future	Buy	17	1,669.87
R208 On 07/05/2015	Bond Future	Sell	17	0.00
R208 On 07/05/2015	Bond Future	Sell	29	0.00
R208 On 07/05/2015	Bond Future	Buy	29	2,848.60
R208 On 07/05/2015	Bond Future	Buy	63	6,188.34
R208 On 07/05/2015	Bond Future	Sell	63	0.00
R208 On 07/05/2015	Bond Future	Buy	325	31,923.96
R208 On 07/05/2015	Bond Future	Sell	325	0.00
R208 On 07/05/2015	Bond Future	Buy	462	45,381.13
R208 On 07/05/2015	Bond Future	Sell	462	0.00
R208 On 07/05/2015	Bond Future	Buy	1,029	101,076.16
R208 On 07/05/2015	Bond Future	Sell	1,029	0.00
R208 On 07/05/2015	Bond Future	Buy	1,928	189,382.74
R208 On 07/05/2015	Bond Future	Sell	1,928	0.00

Grand Total for Daily Detailed Turnover:

7,978 701,321.48