



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 : 03/03/2015

TO DATE : 03/03/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
AL37 On 07-May-2015		Index Future	1	3	13644.69
2038 On 07-May-2015		Bond Future	2	58	7319.59
R186 On 07-May-2015		Bond Future	10	4,296	536063.53
R202 On 07-May-2015		Bond Future	1	2	472.54
R208 On 07-May-2015		Bond Future	1	6	44.01
R209 On 07-May-2015		Bond Future	1	87	7024.45
R213 On 07-May-2015		Bond Future	2	366	33422.63
R214 On 07-May-2015		Bond Future	1	150	12431.40
Grand Total for Daily Turnover Summary:			19	4,968	610422.84