



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 : 14/04/2015

TO DATE : 14/04/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Aug-2015		Index Future	3	3	15 134.63
GOVI On 07-May-2015		GOVI	1	4	19 795.76
R186 On 06-Aug-2015		Bond Future	17	1,492	185 224.30
R202 On 07-May-2015		Bond Future	2	40	9 704.32
R203 On 06-Aug-2015	7.84 Put	Bond Future	1	5,000	528 537.05
2030 On 07-May-2015		Bond Future	1	30	3 020.96
2037 On 06-Aug-2015		Bond Future	15	2,998	305 471.01
R204 On 07-May-2015		Bond Future	1	28	2 960.43
2044 On 07-May-2015		Bond Future	2	60	6 354.85
R248 On 06-Aug-2015		Bond Future	9	256	27 222.79
R207 On 07-May-2015		Bond Future	22	7,260	733 688.55
R208 On 07-May-2015		Bond Future	4	302	29 492.67
R209 On 07-May-2015		Bond Future	6	1,560	126 154.59
R213 On 07-May-2015		Bond Future	1	30	2 716.31
R214 On 07-May-2015		Bond Future	2	400	32 675.47
Grand Total for Daily Turnover Summary:			87	19,463	2 028 153.68