



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 : 20/01/2015

TO DATE : 20/01/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R186 On 05-Feb-2015		Bond Future	2	1,800	226 499.45
R023 On 07-May-2015		Bond Future	1	450	47 212.13
R203 On 07-May-2015		Bond Future	1	2,000	210 461.24
R204 On 07-May-2015		Bond Future	1	2,050	219 996.30
R248 On 05-Feb-2015		Bond Future	2	1,300	142 115.16
R207 On 07-May-2015		Bond Future	1	800	83 114.28
R208 On 07-May-2015		Bond Future	3	2,700	271 994.49
R213 On 05-Feb-2015		Bond Future	2	600	57 065.67
R214 On 05-Feb-2015		Bond Future	2	400	34 114.56
Grand Total for Daily Turnover Summary:			15	12,100	1 292 573.29