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 : 26/02/2015** **TO DATE : 26/02/2015**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| ALBI On 07-May-2015 | | | Index Future | 2 | 82 | 415489.90 |
| R186 On 07-May-2015 | | | Bond Future | 32 | 8,610 | 1092874.85 |
| R023 On 07-May-2015 | | | Bond Future | 2 | 174 | 18130.64 |
| 2044 On 07-May-2015 | | | Bond Future | 4 | 16 | 1716.48 |
| R207 On 07-May-2015 | | | Bond Future | 6 | 306 | 31580.15 |
| R208 On 07-May-2015 | | | Bond Future | 6 | 186 | 18392.09 |
| R209 On 07-May-2015 | | | Bond Future | 4 | 100 | 8221.50 |
| **Grand Total for Daily Turnover Summary:** | | | | **56** | **9,474** | **1586405.62** |