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 : 31/03/2015** **TO DATE : 31/03/2015**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| ALBI On 07-May-2015 | | | Index Future | 1 | 13 | 64659.40 |
| R186 On 07-May-2015 | | | Bond Future | 6 | 450 | 55466.40 |
| 2030 On 07-May-2015 | | | Bond Future | 27 | 2,480 | 247201.49 |
| **Grand Total for Daily Turnover Summary:** | | | | **34** | **2,943** | **367327.29** |