INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 30/12/2014 **TO DATE : 30/12/2014**

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

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015			Index Future	2	240	1 164 236.40
2050 On 05-Feb-2015			Bond Future	1	147	20 034.78
R186 On 05-Feb-2015			Bond Future	3	1,125	135 037.85
R207 On 05-Feb-2015			Bond Future	3	3,690	367 050.06
R213 On 05-Feb-2015			Bond Future	2	224	20 232.04
Grand Total for Daily Turnover Summary:				**11**	**5,426**	**1 706 591.12**