



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 : 13/01/2015

TO DATE : 13/01/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	2	8	39 838.88
ILBI On 05-Feb-2015		Index Future	2	4	24 399.72
R186 On 05-Feb-2015		Bond Future	30	2,012	249 699.49
R023 On 05-Feb-2015		Bond Future	2	4,000	426 242.64
2030 On 05-Feb-2015		Bond Future	12	1,000	100 167.45
2037 On 05-Feb-2015		Bond Future	11	1,399	143 524.39
R248 On 05-Feb-2015		Bond Future	9	1,500	162 095.04
R209 On 05-Feb-2015		Bond Future	13	5,000	414 674.95
R213 On 05-Feb-2015		Bond Future	10	3,000	280 757.94
Grand Total for Daily Turnover Summary:			91	17,923	1 841 400.49