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 : 14/01/2015 **TO DATE : 14/01/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 05-Feb-2015			GOVI	3	6	29 719.74
JBAF On 18-Feb-2015			Jibar Tradeable Future	1	1	1.53
R186 On 05-Feb-2015			Bond Future	16	708	88 024.60
R023 On 05-Feb-2015			Bond Future	6	612	65 108.28
2030 On 05-Feb-2015			Bond Future	14	3,939	395 610.16
2037 On 05-Feb-2015			Bond Future	2	60	6 134.37
R248 On 05-Feb-2015			Bond Future	30	8,496	919 079.53
R207 On 05-Feb-2015			Bond Future	2	60	6 107.11
R208 On 05-Feb-2015			Bond Future	2	3,000	302 731.71
R209 On 05-Feb-2015			Bond Future	15	6,054	504 793.18
R213 On 05-Feb-2015			Bond Future	11	6,410	603 174.97
Grand Total for Daily Turnover Summary:				**102**	**29,346**	**2 920 485.17**