



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 : 03/02/2015

TO DATE : 03/02/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-May-2015		Index Future	2	168	868910.28
AL37 On 07-May-2015		Index Future	4	6	28094.40
GOVI On 07-May-2015		GOVI	4	80	409312.14
2038 On 07-May-2015		Bond Future	2	108	13595.58
ILBI On 06-Aug-2015		Index Future	20	636	3921769.98
IGOV On 06-Aug-2015		Index Future	6	872	1973854.12
R186 On 06-Aug-2015		Bond Future	7	1,130	144105.60
R204 On 07-May-2015		Bond Future	7	1,050	113144.83
R248 On 06-Aug-2015		Bond Future	73	66,134	7554808.22
R208 On 07-May-2015		Bond Future	36	23,516	2390342.73
R209 On 07-May-2015		Bond Future	54	39,434	3424011.24
R213 On 07-May-2015		Bond Future	20	56,484	5495207.90
R214 On 07-May-2015		Bond Future	50	38,964	3446385.28
Grand Total for Daily Turnover Summary:			285	228,582	29783542.30