



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 29/01/2015

TO DATE : 29/01/2015

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	2	2	10 258.20
ES33 On 07-May-2015		Bond Future	34	26,304	2 420 664.92
2025 On 07-May-2015		Bond Future	6	64	7 589.95
2038 On 07-May-2015		Bond Future	10	420	52 597.86
2046 On 07-May-2015		Bond Future	12	23,556	2 988 109.34
2050 On 07-May-2015		Bond Future	12	9,860	1 332 199.78
R186 On 07-May-2015	7.50 Put	Bond Future	17	11,668	1 511 714.19
R197 On 05-Feb-2015		Bond Future	10	134	38 200.99
R202 On 07-May-2015		Bond Future	50	146,498	34 834 109.65
R023 On 07-May-2015		Bond Future	14	4,920	531 402.06
2030 On 07-May-2015		Bond Future	4	940	99 598.52
2037 On 07-May-2015		Bond Future	6	1,820	198 544.04
R248 On 07-May-2015		Bond Future	4	17,960	2 037 939.56
R209 On 07-May-2015		Bond Future	4	1,040	90 038.61
R210 On 05-Feb-2015		Bond Future	4	56	9 852.08
R213 On 07-May-2015		Bond Future	6	618	60 234.17
R214 On 07-May-2015		Bond Future	18	5,540	489 116.99

---

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value(R000's)</b>
<b>Grand Total for Daily Turnover Summary:</b>			<b>213</b>	<b>251,400</b>	<b>46 712 170.91</b>

---