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 : 01/10/2014** **TO DATE : 01/10/2014**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| R186 On 06-Nov-2014 | | | Bond Future | 3 | 270 | 32 471.83 |
| R023 On 06-Nov-2014 | | | Bond Future | 1 | 45 | 4 448.35 |
| R204 On 06-Nov-2014 | | | Bond Future | 1 | 35 | 3 655.48 |
| R208 On 06-Nov-2014 | | | Bond Future | 16 | 7,382 | 700 583.77 |
| R209 On 06-Nov-2014 | | | Bond Future | 1 | 70 | 5 293.66 |
| R213 On 06-Nov-2014 | | | Bond Future | 5 | 1,200 | 103 516.00 |
| **Grand Total for Daily Turnover Summary:** | | | | **27** | **9,002** | **849 969.08** |



2014/10/01, 06:07:52PM