



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 : 08/10/2014

TO DATE : 08/10/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Nov-2014		Index Future	3	12	56 153.40
ICAA On 06-Nov-2014		Can-Do Interest Rate	5	1,392	202 034.42
R186 On 06-Nov-2014		Bond Future	4	264	32 141.11
R202 On 06-Nov-2014		Bond Future	2	1,065	249 548.66
2044 On 06-Nov-2014		Bond Future	3	242	24 424.01
R207 On 06-Nov-2014		Bond Future	30	2,152	216 612.28
Grand Total for Daily Turnover Summary:			47	5,127	780 913.88