



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 : 09/10/2014

TO DATE : 09/10/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	4	261	1 226 518.52
R186 On 06-Nov-2014		Bond Future	4	220	24 393.27
R202 On 06-Nov-2014		Bond Future	2	2,000	368 786.00
Grand Total for Daily Turnover Summary:			10	2,481	1 619 697.79