



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 : 03/11/2014

TO DATE : 03/11/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	6	66	316 829.26
GOVI On 05-Feb-2015		GOVI	8	518	2 478 355.62
2038 On 05-Feb-2015		Bond Future	32	4,028	506 113.04
2050 On 05-Feb-2015		Bond Future	4	1,152	153 819.39
IGOV On 05-Feb-2015		Index Future	2	640	1 433 600.00
R186 On 05-Feb-2015		Bond Future	67	43,714	5 350 888.38
R202 On 05-Feb-2015		Bond Future	8	561	132 650.97
R023 On 05-Feb-2015		Bond Future	34	3,896	400 534.77
R203 On 05-Feb-2015		Bond Future	54	28,412	3 009 801.71
2030 On 05-Feb-2015		Bond Future	5	117	11 450.83
2037 On 05-Feb-2015		Bond Future	2	80	7 998.70
R204 On 05-Feb-2015		Bond Future	32	9,182	966 851.03
2044 On 05-Feb-2015		Bond Future	6	528	53 664.42
R248 On 05-Feb-2015		Bond Future	30	7,284	752 749.54
R207 On 05-Feb-2015		Bond Future	44	48,540	4 910 568.16
R208 On 05-Feb-2015		Bond Future	68	183,004	17 935 106.63
R209 On 05-Feb-2015		Bond Future	34	4,043	320 462.87

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
R210 On 05-Feb-2015		Bond Future	4	328	57 363.26
R212 On 05-Feb-2015		Bond Future	4	128	17 687.23
R213 On 05-Feb-2015		Bond Future	6	372	33 516.83
R214 On 05-Feb-2015		Bond Future	6	120	9 614.18
Grand Total for Daily Turnover Summary:			456	336,713	38 859 626.81
