



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 : 24/06/2014

TO DATE : 24/06/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-Aug-2014		Index Future	2	2	9 055.02
IGOV On 07-Aug-2014		Index Future	1	1	2 162.52
R186 On 07-Aug-2014		Bond Future	5	1,640	193 781.53
R023 On 07-Aug-2014		Bond Future	5	3,518	354 855.71
2030 On 07-Aug-2014		Bond Future	1	127	11 808.32
2037 On 07-Aug-2014		Bond Future	1	100	9 469.76
R248 On 07-Aug-2014		Bond Future	1	579	57 456.17
R207 On 07-Aug-2014		Bond Future	1	991	97 190.74
R209 On 07-Aug-2014		Bond Future	5	4,285	327 353.48
R213 On 07-Aug-2014		Bond Future	5	3,962	345 675.32
R214 On 07-Aug-2014		Bond Future	2	126	9 699.51
Grand Total for Daily Turnover Summary:			29	15,331	1 418 508.08