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

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Nov-2014			Index Future	3	3	14 051.80
2038 On 06-Nov-2014			Bond Future	2	228	28 142.23
R186 On 05-Feb-2015			Bond Future	21	5,012	606 582.30
R248 On 06-Nov-2014			Bond Future	2	36	3 607.85
R207 On 05-Feb-2015			Bond Future	20	4,488	448 256.03
Grand Total for Daily Turnover Summary:				**48**	**9,767**	**1 100 640.20**

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