



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 : 10/12/2014

TO DATE : 10/12/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 05-Feb-2015		Index Future	3	12	57 880.32
GOVI On 05-Feb-2015		GOVI	3	18	86 851.50
R186 On 05-Feb-2015		Bond Future	3	450	54 918.35
R023 On 05-Feb-2015		Bond Future	2	540	56 128.62
R248 On 05-Feb-2015		Bond Future	3	140	14 679.37
R207 On 05-Feb-2015		Bond Future	2	380	38 101.17
R213 On 05-Feb-2015		Bond Future	1	300	27 415.65
R214 On 05-Feb-2015		Bond Future	2	500	40 524.06
Grand Total for Daily Turnover Summary:			19	2,340	376 499.04