INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 23/07/2014 **TO DATE : 23/07/2014**

Johannesburg
Stock Exchange

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Registration number: 2005/022939/06
VAT number: 4080119391

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Nov-2014			Index Future	10	1,208	5 620 004.94
2038 On 07-Aug-2014			Bond Future	1	120	14 575.32
2030 On 06-Nov-2014			Bond Future	2	8	777.35
2037 On 07-Aug-2014			Bond Future	1	150	14 475.46
R204 On 07-Aug-2014			Bond Future	1	55	5 693.15
R207 On 07-Aug-2014			Bond Future	1	50	4 959.62
R209 On 07-Aug-2014			Bond Future	4	504	39 378.37
Grand Total for Daily Turnover Summary:				**20**	**2,095**	**5 699 864.20**