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 : 29/07/2014 **TO DATE : 29/07/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 06-Nov-2014			Index Future	8	233	1 078 284.24
IGOV On 07-Aug-2014			Index Future	1	160	347 156.80
R186 On 06-Nov-2014			Bond Future	3	1,502	180 036.97
R202 On 06-Nov-2014			Bond Future	1	1,520	358 131.76
R023 On 06-Nov-2014			Bond Future	2	2,100	211 764.03
2037 On 06-Nov-2014			Bond Future	2	740	71 703.90
2044 On 06-Nov-2014			Bond Future	3	146	14 480.54
R248 On 06-Nov-2014			Bond Future	12	266	26 164.89
R213 On 06-Nov-2014			Bond Future	1	2	172.75
R214 On 06-Nov-2014			Bond Future	3	650	50 308.68
Grand Total for Daily Turnover Summary:				**36**	**7,319**	**2 338 204.55**