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 : 06/11/2014 **TO DATE : 06/11/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ICAA On 06-Nov-2014			Can-Do Interest Rate	5	321	46 633.70
IGOV On 05-Feb-2015			Index Future	2	14	31 298.19
R186 On 05-Nov-2015	9.00	Put	Bond Future	3	5,200	629 304.10
R202 On 05-Feb-2015			Bond Future	5	915	216 090.06
R204 On 05-Feb-2015			Bond Future	16	23,136	2 432 356.63
R207 On 05-Feb-2015			Bond Future	2	40	4 008.40
R208 On 05-Nov-2015	8.48	Put	Bond Future	3	4,400	426 492.09
Grand Total for Daily Turnover Summary:				**36**	**34,026**	**3 786 183.17**