



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 : 02/05/2014

TO DATE : 02/05/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 07-Aug-2014		GOVI	12	308	1 371 203.68
IGOV On 07-Aug-2014		Index Future	2	640	1 348 192.00
R157 On 08-May-2014		Bond Future	17	10,554	1 167 629.97
R186 On 07-Aug-2014		Bond Future	46	33,152	3 921 112.96
R023 On 07-Aug-2014		Bond Future	31	2,668	263 766.22
R203 On 07-Aug-2014		Bond Future	39	30,860	3 265 552.06
2037 On 07-Aug-2014		Bond Future	22	15,568	1 482 295.68
R204 On 07-Aug-2014		Bond Future	13	6,032	619 861.65
R207 On 07-Aug-2014		Bond Future	20	2,850	277 919.81
R208 On 07-Aug-2014		Bond Future	25	16,542	1 560 756.41
R209 On 07-Aug-2014		Bond Future	58	16,596	1 249 372.31
R213 On 07-Aug-2014		Bond Future	6	344	29 393.12
R214 On 07-Aug-2014		Bond Future	2	28	2 127.16
Grand Total for Daily Turnover Summary:			293	136,142	16 559 183.03