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 : 08/05/2014 **TO DATE : 08/05/2014**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ICAA On 07-Aug-2014			Can-Do Interest Rate	16	3,810	535 464.39
2038 On 07-Aug-2014			Bond Future	2	28	3 302.51
2050 On 08-May-2014			Bond Future	2	1,216	151 084.41
R157 On 07-Aug-2014			Bond Future	7	25,600	2 877 419.78
R186 On 07-Aug-2014			Bond Future	33	6,846	810 445.60
R023 On 07-Aug-2014			Bond Future	1	30	3 029.73
R203 On 07-Aug-2014			Bond Future	6	4,116	434 685.49
R204 On 07-Aug-2014			Bond Future	11	5,670	580 922.57
R207 On 07-Aug-2014			Bond Future	2	32	3 142.00
R209 On 08-May-2014	9.00	Call	Bond Future	7	640	5 659.01
R211 On 07-Aug-2014			Bond Future	1	390	49 970.31
Grand Total for Daily Turnover Summary:				**88**	**48,378**	**5 455 125.80**