



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 DETAILED TURNOVER REPORT

FROM DATE : 12/05/2014

TO DATE : 12/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Buy	1	4,573.57
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Buy	1	4,573.57
Jibar Tradeable Future					
JBAF On 16/07/2014	Jibar Tradeable Future		Buy	255	5,993.14
JBAF On 16/07/2014	Jibar Tradeable Future		Sell	255	0.00
R186 Bond Future					
R186 On 07/08/2014	Bond Future		Sell	662	0.00
R186 On 07/08/2014	Bond Future		Buy	662	78,954.76

R203 Bond Future

R203 On 07/08/2014	Bond Future	Sell	3,528	0.00
R203 On 07/08/2014	Bond Future	Buy	3,528	373,022.07
R203 On 07/08/2014	Bond Future	Sell	3,528	0.00
R203 On 07/08/2014	Bond Future	Buy	3,528	373,022.07

R210 Bond Future

R210 On 07/08/2014	Bond Future	Sell	15	0.00
R210 On 07/08/2014	Bond Future	Buy	15	2,535.24
R210 On 07/08/2014	Bond Future	Buy	26	4,394.41
R210 On 07/08/2014	Bond Future	Sell	26	0.00
R210 On 07/08/2014	Bond Future	Buy	41	6,929.65
R210 On 07/08/2014	Bond Future	Sell	41	0.00

Grand Total for Daily Detailed Turnover: 8,057 853,998.49