INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/06/2014 **TO DATE : 02/06/2014**

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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014 GOVI			Buy	3	13,571.82
GOVI On 07/08/2014 GOVI			Sell	3	0.00
GOVI On 07/08/2014 GOVI			Sell	3	0.00
GOVI On 07/08/2014 GOVI			Buy	3	13,571.82
R186 Bond Future					
R186 On 07/08/2014 Bond Future			Sell	50	0.00
R186 On 07/08/2014 Bond Future			Buy	50	5,928.49
R186 On 07/08/2014 Bond Future			Sell	150	0.00
R186 On 07/08/2014 Bond Future			Buy	150	17,785.48
R186 On 07/08/2014 Bond Future			Buy	150	17,677.51
R186 On 07/08/2014 Bond Future			Sell	150	0.00
R203 Bond Future					

R203 On 07/08/2014	Bond Future	Sell	447	0.00
R203 On 07/08/2014	Bond Future	Buy	447	47,283.36
R204 Bond Future				
R204 On 07/08/2014	Bond Future	Buy	3,615	371,800.51
R204 On 07/08/2014	Bond Future	Sell	3,615	0.00
Grand Total for Daily Detailed Turnover:			**4,418**	**487,618.99**