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 : 30/06/2014 **TO DATE : 30/06/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014 Index Future			Buy	1	4,548.98
ALBI On 07/08/2014 Index Future			Sell	1	0.00
Govi Total Return Index					
GOVI On 07/08/2014 GOVI			Buy	4	18,142.68
GOVI On 07/08/2014 GOVI			Sell	4	0.00
GOVI On 07/08/2014 GOVI			Sell	4	0.00
GOVI On 07/08/2014 GOVI			Buy	4	18,132.68
GOVI On 07/08/2014 GOVI			Sell	4	0.00
GOVI On 07/08/2014 GOVI			Buy	4	18,142.68
R186 Bond Future					
R186 On 07/08/2014 Bond Future			Sell	50	0.00
R186 On 07/08/2014 Bond Future			Buy	50	5,893.68

R186 On 07/08/2014	Bond Future	Buy	50	5,886.62
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,886.62
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,773.24
R186 On 07/08/2014	Bond Future	Sell	100	0.00
Grand Total for Daily Detailed Turnover:			**263**	**88,407.18**