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 : 21/08/2014 **TO DATE : 21/08/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014 Index Future			Buy	1	4,665.91
ALBI On 06/11/2014 Index Future			Sell	1	0.00
ALBI On 06/11/2014 Index Future			Buy	7	32,661.37
ALBI On 06/11/2014 Index Future			Sell	7	0.00
ALBI On 06/11/2014 Index Future			Buy	8	37,327.28
ALBI On 06/11/2014 Index Future			Sell	8	0.00
R186 Bond Future					
R186 On 06/11/2014 Bond Future			Sell	1	0.00
R186 On 06/11/2014 Bond Future			Buy	1	121.01
R186 On 06/11/2014 Bond Future			Sell	1	0.00
R186 On 06/11/2014 Bond Future			Buy	1	121.01
R186 On 06/11/2014 Bond Future			Sell	1	0.00
R186 On 06/11/2014 Bond Future			Buy	1	121.01

R186 On 06/11/2014	Bond Future			Sell	4	0.00
R186 On 06/11/2014	Bond Future			Buy	4	484.04
R186 On 06/11/2014	Bond Future			Sell	4	0.00
R186 On 06/11/2014	Bond Future			Buy	4	484.04
R186 On 06/11/2014	Bond Future			Sell	5	0.00
R186 On 06/11/2014	Bond Future			Buy	5	605.04
R186 On 06/11/2014	Bond Future			Sell	7	0.00
R186 On 06/11/2014	Bond Future			Buy	7	847.06
R186 On 06/11/2014	Bond Future			Sell	12	0.00
R186 On 06/11/2014	Bond Future			Buy	12	1,452.11
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	36	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	36	4,321.44
R186 On 06/11/2014	Bond Future			Sell	118	0.00
R186 On 06/11/2014	Bond Future			Buy	118	14,279.03
R186 On 06/11/2014	Bond Future			Sell	153	0.00
R186 On 06/11/2014	Bond Future			Buy	153	18,514.34

R2023 Bond Future

R023 On 06/11/2014	Bond Future			Sell	10	0.00
R023 On 06/11/2014	Bond Future			Buy	10	995.49
R023 On 06/11/2014	Bond Future			Sell	20	0.00
R023 On 06/11/2014	Bond Future			Buy	20	1,990.99
R023 On 06/11/2014	Bond Future			Sell	30	0.00
R023 On 06/11/2014	Bond Future			Buy	30	2,986.48
R023 On 06/11/2014	Bond Future			Buy	1,000	99,549.32
R023 On 06/11/2014	Bond Future			Sell	1,000	0.00
R023 On 06/11/2014	Bond Future			Sell	1,000	0.00
R023 On 06/11/2014	Bond Future			Buy	1,000	99,549.32

Grand Total for Daily Detailed Turnover: **2,418** **321,076.28**