



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 : 21/10/2014

TO DATE : 21/10/2014

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|-----------------------------------|--------------|-----|----------|------------------|---------------------------|
| New Inflation Linked Index | | | | | |
| IGOV On 06/11/2014 | Index Future | | Sell | 5 | 0.00 |
| IGOV On 06/11/2014 | Index Future | | Buy | 5 | 11,029.00 |
| R186 Bond Future | | | | | |
| R186 On 06/11/2014 | Bond Future | | Buy | 100 | 12,247.63 |
| R186 On 06/11/2014 | Bond Future | | Sell | 100 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 100 | 12,247.93 |
| R186 On 06/11/2014 | Bond Future | | Sell | 100 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 100 | 12,247.63 |
| R186 On 06/11/2014 | Bond Future | | Sell | 100 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 215 | 26,457.56 |
| R186 On 06/11/2014 | Bond Future | | Sell | 215 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Sell | 400 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 400 | 49,235.91 |

