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 : 22/05/2014 **TO DATE : 22/05/2014**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index						
GOVI On 07/08/2014	GOVI			Sell	2	0.00
GOVI On 07/08/2014	GOVI			Buy	2	9,179.02
R186 Bond Future						
R186 On 07/08/2014	Bond Future			Sell	10	0.00
R186 On 07/08/2014	Bond Future			Buy	10	1,192.74
R186 On 07/08/2014	Bond Future			Buy	10	1,202.56
R186 On 07/08/2014	Bond Future			Sell	10	0.00
R186 On 07/08/2014	Bond Future			Buy	100	11,881.01
R186 On 07/08/2014	Bond Future			Sell	100	0.00
R186 On 07/08/2014	Bond Future			Buy	100	11,881.01
R186 On 07/08/2014	Bond Future			Sell	100	0.00
R186 On 07/08/2014	Bond Future			Buy	250	29,888.29
R186 On 07/08/2014	Bond Future			Sell	250	0.00

R186 On 07/08/2014	Bond Future	Buy	250	29,888.29
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R186 On 07/08/2014	Bond Future	Buy	250	30,067.18
R186 On 07/08/2014	Bond Future	Buy	250	30,067.18
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R2023 Bond Future				
R023 On 07/08/2014	Bond Future	Sell	210	0.00
R023 On 07/08/2014	Bond Future	Buy	210	21,377.77
R023 On 07/08/2014	Bond Future	Buy	210	21,377.77
R023 On 07/08/2014	Bond Future	Sell	210	0.00
R208 Bond Futures				
R208 On 07/08/2014	Bond Future	Sell	3	0.00
R208 On 07/08/2014	Bond Future	Buy	3	290.59
R209 Bond Future				
R209 On 07/08/2014	Bond Future	Sell	1	0.00
R209 On 07/08/2014	Bond Future	Buy	1	77.33
Grand Total for Daily Detailed Turnover:			**1,646**	**198,370.73**