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 : 14/08/2014 **TO DATE : 14/08/2014**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index						
GOVI On 06/11/2014	GOVI			Sell	3	0.00
GOVI On 06/11/2014	GOVI			Buy	3	13,893.54
GOVI On 06/11/2014	GOVI			Buy	3	13,893.45
GOVI On 06/11/2014	GOVI			Sell	3	0.00
GOVI On 06/11/2014	GOVI			Sell	3	0.00
GOVI On 06/11/2014	GOVI			Buy	3	13,893.54
R186 Bond Future						
R186 On 06/11/2014	Bond Future			Sell	70	0.00
R186 On 06/11/2014	Bond Future			Buy	70	8,435.53
R186 On 06/11/2014	Bond Future			Buy	150	17,973.81
R186 On 06/11/2014	Bond Future			Sell	150	0.00
R186 On 06/11/2014	Bond Future			Buy	150	18,048.46
R186 On 06/11/2014	Bond Future			Sell	150	0.00

R186 On 06/11/2014 Bond Future	Sell	200	0.00
R186 On 06/11/2014 Bond Future	Buy	200	24,064.61
R186 On 06/11/2014 Bond Future	Buy	200	24,064.01
R186 On 06/11/2014 Bond Future	Sell	200	0.00
R2044 Bond Future			
2044 On 06/11/2014 Bond Future	Sell	21	0.00
2044 On 06/11/2014 Bond Future	Buy	21	2,078.96
2044 On 06/11/2014 Bond Future	Sell	59	0.00
2044 On 06/11/2014 Bond Future	Buy	59	5,840.89
2044 On 06/11/2014 Bond Future	Buy	80	7,919.85
2044 On 06/11/2014 Bond Future	Sell	80	0.00
R209 Bond Future			
R209 On 06/11/2014 Bond Future	Sell	5	0.00
R209 On 06/11/2014 Bond Future	Buy	5	376.83
R209 On 06/11/2014 Bond Future	Sell	150	0.00
R209 On 06/11/2014 Bond Future	Buy	150	11,304.98
R209 On 06/11/2014 Bond Future	Buy	155	11,681.82
R209 On 06/11/2014 Bond Future	Sell	155	0.00
Grand Total for Daily Detailed Turnover:		**1,249**	**173,470.28**