



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 : 25/08/2014

TO DATE : 25/08/2014

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|--------------------------------------|----------------------|-----|----------|------------------|---------------------------|
| Basket of Single Bond Futures | | | | | |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 2 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 2 | 289.45 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 2 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 2 | 289.45 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 4 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 4 | 578.90 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 5 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 5 | 723.62 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 9 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 9 | 1,302.52 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 42 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 42 | 6,078.43 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Sell | 64 | 0.00 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | | Buy | 64 | 9,262.38 |

| | | | | |
|--------------------|----------------------|------|----|----------|
| ICAA On 06/11/2014 | Can-Do Interest Rate | Buy | 64 | 9,261.38 |
| ICAA On 06/11/2014 | Can-Do Interest Rate | Sell | 64 | 0.00 |

Govi Total Return Index

| | | | | |
|--------------------|------|------|---|-----------|
| GOVI On 06/11/2014 | GOVI | Sell | 3 | 0.00 |
| GOVI On 06/11/2014 | GOVI | Buy | 3 | 13,988.64 |
| GOVI On 06/11/2014 | GOVI | Buy | 3 | 13,991.64 |
| 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 | 13,991.64 |

I2025 Bond Future

| | | | | |
|--------------------|-------------|------|----|----------|
| 2025 On 06/11/2014 | Bond Future | Sell | 8 | 0.00 |
| 2025 On 06/11/2014 | Bond Future | Buy | 8 | 945.18 |
| 2025 On 06/11/2014 | Bond Future | Sell | 8 | 0.00 |
| 2025 On 06/11/2014 | Bond Future | Buy | 8 | 945.18 |
| 2025 On 06/11/2014 | Bond Future | Buy | 16 | 1,890.37 |
| 2025 On 06/11/2014 | Bond Future | Sell | 16 | 0.00 |

I2038 Bond Future

| | | | | |
|--------------------|-------------|------|-----|-----------|
| 2038 On 06/11/2014 | Bond Future | Sell | 17 | 0.00 |
| 2038 On 06/11/2014 | Bond Future | Buy | 17 | 2,100.85 |
| 2038 On 06/11/2014 | Bond Future | Sell | 18 | 0.00 |
| 2038 On 06/11/2014 | Bond Future | Buy | 18 | 2,224.43 |
| 2038 On 06/11/2014 | Bond Future | Sell | 57 | 0.00 |
| 2038 On 06/11/2014 | Bond Future | Buy | 57 | 7,044.02 |
| 2038 On 06/11/2014 | Bond Future | Buy | 92 | 11,369.30 |
| 2038 On 06/11/2014 | Bond Future | Sell | 92 | 0.00 |
| 2038 On 06/11/2014 | Bond Future | Buy | 350 | 43,222.10 |
| 2038 On 06/11/2014 | Bond Future | Sell | 350 | 0.00 |

I2046 Bond Future

| | | | | |
|--------------------|-------------|------|----|----------|
| 2046 On 06/11/2014 | Bond Future | Sell | 8 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Buy | 8 | 990.59 |
| 2046 On 06/11/2014 | Bond Future | Sell | 8 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Buy | 8 | 990.59 |
| 2046 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Buy | 15 | 1,982.01 |
| 2046 On 06/11/2014 | Bond Future | Sell | 20 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Buy | 20 | 2,642.68 |
| 2046 On 06/11/2014 | Bond Future | Sell | 25 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Buy | 25 | 3,095.59 |
| 2046 On 06/11/2014 | Bond Future | Buy | 41 | 5,076.77 |
| 2046 On 06/11/2014 | Bond Future | Sell | 41 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Sell | 55 | 0.00 |
| 2046 On 06/11/2014 | Bond Future | Buy | 55 | 7,267.36 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|--------------------------|---------------|------------|-----------------|-------------------------|-----------------------------------|
| 2046 On 06/11/2014 | Bond Future | | Buy | 90 | 11,892.05 |
| 2046 On 06/11/2014 | Bond Future | | Sell | 90 | 0.00 |
| I2050 Bond Future | | | | | |
| 2050 On 06/11/2014 | Bond Future | | Buy | 400 | 52,169.28 |
| 2050 On 06/11/2014 | Bond Future | | Sell | 400 | 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 | 120.93 |
| R186 On 06/11/2014 | Bond Future | | Buy | 2 | 242.11 |
| R186 On 06/11/2014 | Bond Future | | Sell | 2 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Sell | 4 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 4 | 483.72 |
| R186 On 06/11/2014 | Bond Future | | Buy | 10 | 82.81 |
| R186 On 06/11/2014 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Sell | 14 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 14 | 1,693.00 |
| R186 On 06/11/2014 | Bond Future | | Sell | 73 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 73 | 8,827.81 |
| R186 On 06/11/2014 | Bond Future | | Sell | 81 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 81 | 9,795.24 |
| R186 On 06/11/2014 | Bond Future | | Buy | 242 | 29,245.47 |
| R186 On 06/11/2014 | Bond Future | | Sell | 242 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Sell | 393 | 0.00 |
| R186 On 06/11/2014 | Bond Future | | Buy | 393 | 47,525.05 |
| R186 On 06/11/2014 | Bond Future | | Buy | 566 | 68,445.75 |
| R186 On 06/11/2014 | Bond Future | | Sell | 566 | 0.00 |
| R197 Bond Future | | | | | |
| R197 On 06/11/2014 | Bond Future | | Sell | 7 | 0.00 |
| R197 On 06/11/2014 | Bond Future | | Buy | 7 | 2,023.41 |
| R197 On 06/11/2014 | Bond Future | | Sell | 10 | 0.00 |
| R197 On 06/11/2014 | Bond Future | | Buy | 10 | 2,890.58 |
| R197 On 06/11/2014 | Bond Future | | Sell | 14 | 0.00 |
| R197 On 06/11/2014 | Bond Future | | Buy | 14 | 4,046.81 |
| R197 On 06/11/2014 | Bond Future | | Buy | 31 | 8,960.80 |
| R197 On 06/11/2014 | Bond Future | | Sell | 31 | 0.00 |
| R202 Bond Future | | | | | |
| R202 On 06/11/2014 | Bond Future | | Sell | 15 | 0.00 |

| | | | | |
|--------------------|-------------|------|----|----------|
| R202 On 06/11/2014 | Bond Future | Buy | 15 | 3,453.64 |
| R202 On 06/11/2014 | Bond Future | Buy | 15 | 3,453.64 |
| R202 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| R202 On 06/11/2014 | Bond Future | Buy | 15 | 3,473.92 |
| R202 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| R202 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| R202 On 06/11/2014 | Bond Future | Buy | 15 | 3,453.64 |
| R202 On 06/11/2014 | Bond Future | Buy | 15 | 3,473.92 |
| R202 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| R202 On 06/11/2014 | Bond Future | Buy | 40 | 9,338.55 |
| R202 On 06/11/2014 | Bond Future | Sell | 40 | 0.00 |

R2023 Bond Future

| | | | | |
|--------------------|-------------|------|---|--------|
| R023 On 06/11/2014 | Bond Future | Sell | 2 | 0.00 |
| R023 On 06/11/2014 | Bond Future | Buy | 2 | 199.46 |

R2030 Bond Future

| | | | | |
|--------------------|-------------|------|---|-------|
| 2030 On 06/11/2014 | Bond Future | Sell | 1 | 0.00 |
| 2030 On 06/11/2014 | Bond Future | Buy | 1 | 96.16 |

R2048 Bond Future

| | | | | |
|--------------------|-------------|------|---|-------|
| R248 On 06/11/2014 | Bond Future | Buy | 1 | 99.35 |
| R248 On 06/11/2014 | Bond Future | Sell | 1 | 0.00 |

R210 Bond Future

| | | | | |
|--------------------|-------------|------|----|----------|
| R210 On 06/11/2014 | Bond Future | Buy | 40 | 6,921.00 |
| R210 On 06/11/2014 | Bond Future | Sell | 40 | 0.00 |

R212 Bond Future

| | | | | |
|--------------------|-------------|------|----|----------|
| R212 On 06/11/2014 | Bond Future | Sell | 4 | 0.00 |
| R212 On 06/11/2014 | Bond Future | Buy | 4 | 549.21 |
| R212 On 06/11/2014 | Bond Future | Sell | 8 | 0.00 |
| R212 On 06/11/2014 | Bond Future | Buy | 8 | 1,098.43 |
| R212 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| R212 On 06/11/2014 | Bond Future | Buy | 15 | 2,059.55 |
| R212 On 06/11/2014 | Bond Future | Sell | 15 | 0.00 |
| R212 On 06/11/2014 | Bond Future | Buy | 15 | 2,059.55 |
| R212 On 06/11/2014 | Bond Future | Sell | 42 | 0.00 |
| R212 On 06/11/2014 | Bond Future | Buy | 42 | 5,766.74 |

R213 Bond Future

| | | | | |
|--------------------|-------------|------|---|-------|
| R213 On 06/11/2014 | Bond Future | Buy | 1 | 86.46 |
| R213 On 06/11/2014 | Bond Future | Sell | 1 | 0.00 |

Grand Total for Daily Detailed Turnover:

3,121 455,573.11