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 : 06/10/2014 **TO DATE : 06/10/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014 Index Future			Buy	10	46,646.70
ALBI On 06/11/2014 Index Future			Sell	10	0.00
ALBI On 06/11/2014 Index Future			Buy	10	46,620.90
ALBI On 06/11/2014 Index Future			Sell	10	0.00
Govi Total Return Index					
GOVI On 06/11/2014 GOVI			Buy	3	13,923.54
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	13,923.54
R202 Bond Future					
R202 On 06/11/2014 Bond Future			Sell	1,000	0.00
R202 On 06/11/2014 Bond Future			Buy	1,000	134,393.00

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Sell	100	0.00
R248 On 06/11/2014	Bond Future	Buy	100	9,945.35
R248 On 06/11/2014	Bond Future	Sell	100	0.00
R248 On 06/11/2014	Bond Future	Buy	100	9,945.35
Grand Total for Daily Detailed Turnover:			**1,226**	**275,398.39**