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 TURNOVER SUMMARY REPORT**

**FROM DATE : 11/06/2014** **TO DATE : 11/06/2014**

| Contract | Strike | C/P | Product | No of Trades | No. of Contracts | Nominal Value(R000's) |
|---|---|---|---|---|---|---|
| GOVI On 07-Aug-2014 | | | GOVI | 3 | 27 | 121 208.94 |
| R186 On 07-Aug-2014 | | | Bond Future | 18 | 2,853 | 332 750.68 |
| R204 On 07-Aug-2014 | | | Bond Future | 4 | 6,374 | 650 204.88 |
| R207 On 07-Aug-2014 | | | Bond Future | 1 | 92 | 8 942.95 |
| R209 On 06-Nov-2014 | 8.75 | Call | Bond Future | 3 | 4,731 | 347 485.75 |
| R213 On 07-Aug-2014 | | | Bond Future | 8 | 3,600 | 309 542.80 |
| R214 On 07-Aug-2014 | | | Bond Future | 14 | 1,850 | 141 325.02 |
| **Grand Total for Daily Turnover Summary:** | | | | **51** | **19,527** | **1 911 461.02** |