



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 : 09/06/2014

TO DATE : 09/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Buy	6	27,406.74
GOVI On 07/08/2014	GOVI		Sell	6	0.00
GOVI On 07/08/2014	GOVI		Sell	6	0.00
GOVI On 07/08/2014	GOVI		Buy	6	27,406.74
R186 Bond Future					
R186 On 07/08/2014	Bond Future		Buy	1	117.77
R186 On 07/08/2014	Bond Future		Sell	1	0.00
R186 On 07/08/2014	Bond Future		Buy	8	942.17
R186 On 07/08/2014	Bond Future		Sell	8	0.00
R186 On 07/08/2014	Bond Future		Buy	9	1,059.94
R186 On 07/08/2014	Bond Future		Sell	9	0.00
R186 On 07/08/2014	Bond Future		Sell	10	0.00
R186 On 07/08/2014	Bond Future		Buy	10	1,193.66

R186 On 07/08/2014	Bond Future	Buy	25	2,944.28
R186 On 07/08/2014	Bond Future	Sell	25	0.00
R186 On 07/08/2014	Bond Future	Buy	32	3,768.68
R186 On 07/08/2014	Bond Future	Sell	32	0.00
R186 On 07/08/2014	Bond Future	Buy	35	4,122.00
R186 On 07/08/2014	Bond Future	Sell	35	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,906.25
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,937.26
R186 On 07/08/2014	Bond Future	Buy	90	10,599.42
R186 On 07/08/2014	Bond Future	Sell	90	0.00
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,936.03
R186 On 07/08/2014	Bond Future	Buy	100	11,777.13
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Sell	200	0.00
R186 On 07/08/2014	Bond Future	Buy	200	23,442.57
R186 On 07/08/2014	Bond Future	Sell	200	0.00
R186 On 07/08/2014	Bond Future	Buy	200	23,487.89
R186 On 07/08/2014	Bond Future	Sell	300	0.00
R186 On 07/08/2014	Bond Future	Buy	300	35,331.40
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,000	119,360.27
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,000	119,415.13
R186 On 07/08/2014	Bond Future	Buy	1,000	119,415.13
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,000	118,667.41
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,000	118,667.41
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,100	131,296.30
R186 On 07/08/2014	Bond Future	Sell	1,100	0.00

R207 Bond Future

R207 On 07/08/2014	Bond Future	Sell	50	0.00
R207 On 07/08/2014	Bond Future	Buy	50	4,933.70
R207 On 07/08/2014	Bond Future	Sell	100	0.00
R207 On 07/08/2014	Bond Future	Buy	100	9,867.39
R207 On 07/08/2014	Bond Future	Sell	150	0.00
R207 On 07/08/2014	Bond Future	Buy	150	14,801.09

R209 Bond Future

R209 On 07/08/2014	Bond Future	Sell	20	0.00
R209 On 07/08/2014	Bond Future	Buy	20	1,546.79

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/08/2014	Bond Future		Sell	40	0.00
R209 On 07/08/2014	Bond Future		Buy	40	3,093.59
R209 On 07/08/2014	Bond Future		Buy	60	4,640.38
R209 On 07/08/2014	Bond Future		Sell	60	0.00
Grand Total for Daily Detailed Turnover:				7,742	963,084.54