



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 : 18/06/2014

TO DATE : 18/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
ES33 Bond Future					
ES33 On 07/08/2014			Buy	10	830.86
ES33 On 07/08/2014			Sell	10	0.00
ES33 On 07/08/2014			Sell	22	0.00
ES33 On 07/08/2014			Buy	22	1,827.90
ES33 On 07/08/2014			Sell	115	0.00
ES33 On 07/08/2014			Buy	115	9,554.94
ES33 On 07/08/2014			Sell	121	0.00
ES33 On 07/08/2014			Buy	121	10,053.46
ES33 On 07/08/2014			Sell	133	0.00
ES33 On 07/08/2014			Buy	133	11,050.50
ES33 On 07/08/2014			Sell	401	0.00
ES33 On 07/08/2014			Buy	401	33,317.66
ES33 On 07/08/2014			Sell	401	0.00
ES33 On 07/08/2014			Buy	401	33,317.66

Govi Total Return Index

GOVI On 07/08/2014	GOVI	Sell	1	0.00
GOVI On 07/08/2014	GOVI	Buy	1	4,499.07

R186 Bond Future

R186 On 07/08/2014	Bond Future	Sell	45	0.00
R186 On 07/08/2014	Bond Future	Buy	45	5,256.81
R186 On 07/08/2014	Bond Future	Buy	50	5,815.24
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,651.81
R186 On 07/08/2014	Bond Future	Sell	100	0.00

R204 Bond Future

R204 On 07/08/2014	Bond Future	Sell	187	0.00
R204 On 07/08/2014	Bond Future	Buy	187	19,127.59
R204 On 07/08/2014	Bond Future	Sell	187	0.00
R204 On 07/08/2014	Bond Future	Buy	187	19,127.59

R208 Bond Futures

R208 On 07/08/2014	Bond Future	Sell	23	0.00
R208 On 07/08/2014	Bond Future	Buy	23	2,197.99
R208 On 07/08/2014	Bond Future	Buy	32	3,058.07
R208 On 07/08/2014	Bond Future	Sell	32	0.00
R208 On 07/08/2014	Bond Future	Sell	38	0.00
R208 On 07/08/2014	Bond Future	Buy	38	3,631.46
R208 On 07/08/2014	Bond Future	Sell	49	0.00
R208 On 07/08/2014	Bond Future	Buy	49	4,682.67
R208 On 07/08/2014	Bond Future	Sell	124	0.00
R208 On 07/08/2014	Bond Future	Buy	124	11,850.03
R208 On 07/08/2014	Bond Future	Sell	150	0.00
R208 On 07/08/2014	Bond Future	Buy	150	14,334.71
R208 On 07/08/2014	Bond Future	Sell	166	0.00
R208 On 07/08/2014	Bond Future	Buy	166	15,863.75
R208 On 07/08/2014	Bond Future	Sell	254	0.00
R208 On 07/08/2014	Bond Future	Buy	254	24,273.44
R208 On 07/08/2014	Bond Future	Sell	363	0.00
R208 On 07/08/2014	Bond Future	Buy	363	34,690.00
R208 On 07/08/2014	Bond Future	Sell	830	0.00
R208 On 07/08/2014	Bond Future	Buy	830	79,318.73
R208 On 07/08/2014	Bond Future	Sell	987	0.00
R208 On 07/08/2014	Bond Future	Buy	987	94,322.39
R208 On 07/08/2014	Bond Future	Sell	3,016	0.00
R208 On 07/08/2014	Bond Future	Buy	3,016	288,223.23

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/08/2014	Bond Future		Sell	29	0.00
R209 On 07/08/2014	Bond Future		Buy	29	2,186.97
R209 On 07/08/2014	Bond Future		Sell	267	0.00
R209 On 07/08/2014	Bond Future		Buy	267	20,137.94
R209 On 07/08/2014	Bond Future		Sell	267	0.00
R209 On 07/08/2014	Bond Future		Buy	267	20,137.94
R214 Bond Future					
R214 On 07/08/2014	Bond Future		Buy	187	14,233.38
R214 On 07/08/2014	Bond Future		Sell	187	0.00
R214 On 07/08/2014	Bond Future		Buy	187	14,233.38
R214 On 07/08/2014	Bond Future		Sell	187	0.00
Grand Total for Daily Detailed Turnover:				8,742	812,807.14