



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 : 24/06/2014

TO DATE : 24/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014			Buy	1	4,529.06
ALBI On 07/08/2014			Sell	1	0.00
ALBI On 07/08/2014			Buy	1	4,525.96
ALBI On 07/08/2014			Sell	1	0.00
New Inflation Linked Index					
IGOV On 07/08/2014			Buy	1	2,162.52
IGOV On 07/08/2014			Sell	1	0.00
R186 Bond Future					
R186 On 07/08/2014			Buy	20	2,360.11
R186 On 07/08/2014			Sell	20	0.00
R186 On 07/08/2014			Sell	20	0.00
R186 On 07/08/2014			Buy	20	2,360.11

R186 On 07/08/2014	Bond Future	Sell	300	0.00
R186 On 07/08/2014	Bond Future	Buy	300	35,448.99
R186 On 07/08/2014	Bond Future	Sell	500	0.00
R186 On 07/08/2014	Bond Future	Buy	500	59,081.66
R186 On 07/08/2014	Bond Future	Buy	800	94,530.65
R186 On 07/08/2014	Bond Future	Sell	800	0.00

R2023 Bond Future

R023 On 07/08/2014	Bond Future	Sell	10	0.00
R023 On 07/08/2014	Bond Future	Buy	10	1,008.02
R023 On 07/08/2014	Bond Future	Sell	10	0.00
R023 On 07/08/2014	Bond Future	Buy	10	1,008.02
R023 On 07/08/2014	Bond Future	Sell	750	0.00
R023 On 07/08/2014	Bond Future	Buy	750	75,651.73
R023 On 07/08/2014	Bond Future	Sell	999	0.00
R023 On 07/08/2014	Bond Future	Buy	999	100,768.10
R023 On 07/08/2014	Bond Future	Buy	1,749	176,419.83
R023 On 07/08/2014	Bond Future	Sell	1,749	0.00

R2030 Bond Future

2030 On 07/08/2014	Bond Future	Buy	127	11,808.32
2030 On 07/08/2014	Bond Future	Sell	127	0.00

R2037 Bond Future

2037 On 07/08/2014	Bond Future	Sell	100	0.00
2037 On 07/08/2014	Bond Future	Buy	100	9,469.76

R2048 Bond Future

R248 On 07/08/2014	Bond Future	Buy	579	57,456.17
R248 On 07/08/2014	Bond Future	Sell	579	0.00

R207 Bond Future

R207 On 07/08/2014	Bond Future	Sell	991	0.00
R207 On 07/08/2014	Bond Future	Buy	991	97,190.74

R209 Bond Future

R209 On 07/08/2014	Bond Future	Sell	100	0.00
R209 On 07/08/2014	Bond Future	Buy	100	7,642.00
R209 On 07/08/2014	Bond Future	Buy	443	33,747.76
R209 On 07/08/2014	Bond Future	Sell	443	0.00
R209 On 07/08/2014	Bond Future	Sell	500	0.00
R209 On 07/08/2014	Bond Future	Buy	500	38,210.01
R209 On 07/08/2014	Bond Future	Sell	1,321	0.00
R209 On 07/08/2014	Bond Future	Buy	1,321	100,950.85
R209 On 07/08/2014	Bond Future	Sell	1,921	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/08/2014	Bond Future		Buy	1,921	146,802.86
R213 Bond Future					
R213 On 07/08/2014	Bond Future		Sell	100	0.00
R213 On 07/08/2014	Bond Future		Buy	100	8,727.10
R213 On 07/08/2014	Bond Future		Buy	448	39,004.92
R213 On 07/08/2014	Bond Future		Sell	448	0.00
R213 On 07/08/2014	Bond Future		Buy	500	43,635.52
R213 On 07/08/2014	Bond Future		Sell	500	0.00
R213 On 07/08/2014	Bond Future		Sell	1,157	0.00
R213 On 07/08/2014	Bond Future		Buy	1,157	100,972.58
R213 On 07/08/2014	Bond Future		Buy	1,757	153,335.20
R213 On 07/08/2014	Bond Future		Sell	1,757	0.00
R214 Bond Future					
R214 On 07/08/2014	Bond Future		Sell	2	0.00
R214 On 07/08/2014	Bond Future		Buy	2	154.25
R214 On 07/08/2014	Bond Future		Buy	124	9,545.26
R214 On 07/08/2014	Bond Future		Sell	124	0.00
Grand Total for Daily Detailed Turnover:				15,331	1,418,508.08