



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 : 31/07/2014

TO DATE : 31/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014			Buy	2	9,137.96
ALBI On 07/08/2014			Sell	2	0.00
I2038 Bond Future					
2038 On 07/08/2014			Buy	270	32,494.56
2038 On 07/08/2014			Sell	270	0.00
2038 On 06/11/2014			Sell	270	0.00
2038 On 06/11/2014			Buy	270	33,014.95
Inflation Linked Bond Index					
ILBI On 07/08/2014			Buy	1	5,822.32
ILBI On 07/08/2014			Sell	1	0.00
ILBI On 07/08/2014			Buy	1	5,822.32
ILBI On 07/08/2014			Sell	1	0.00

ILBI On 05/02/2015	Index Future	Sell	1	0.00
ILBI On 05/02/2015	Index Future	Buy	1	6,012.59
ILBI On 05/02/2015	Index Future	Sell	1	0.00
ILBI On 05/02/2015	Index Future	Buy	1	6,012.59
ILBI On 07/08/2014	Index Future	Buy	2	11,644.64
ILBI On 07/08/2014	Index Future	Sell	2	0.00
ILBI On 05/02/2015	Index Future	Sell	2	0.00
ILBI On 05/02/2015	Index Future	Buy	2	12,025.18
ILBI On 05/02/2015	Index Future	Sell	3	0.00
ILBI On 05/02/2015	Index Future	Buy	3	18,037.77
ILBI On 07/08/2014	Index Future	Buy	4	23,289.28
ILBI On 07/08/2014	Index Future	Sell	4	0.00
ILBI On 05/02/2015	Index Future	Sell	6	0.00
ILBI On 05/02/2015	Index Future	Buy	6	36,075.54
ILBI On 07/08/2014	Index Future	Buy	9	52,400.88
ILBI On 07/08/2014	Index Future	Sell	9	0.00
ILBI On 05/02/2015	Index Future	Sell	21	0.00
ILBI On 05/02/2015	Index Future	Buy	21	126,264.39
ILBI On 07/08/2014	Index Future	Buy	28	163,024.96
ILBI On 07/08/2014	Index Future	Sell	28	0.00
ILBI On 05/02/2015	Index Future	Sell	39	0.00
ILBI On 05/02/2015	Index Future	Buy	39	234,491.01
ILBI On 07/08/2014	Index Future	Buy	52	302,760.64
ILBI On 07/08/2014	Index Future	Sell	52	0.00
ILBI On 05/02/2015	Index Future	Sell	84	0.00
ILBI On 05/02/2015	Index Future	Buy	84	505,057.56
ILBI On 07/08/2014	Index Future	Buy	113	657,922.16
ILBI On 07/08/2014	Index Future	Sell	113	0.00
ILBI On 05/02/2015	Index Future	Sell	157	0.00
ILBI On 05/02/2015	Index Future	Buy	157	943,976.63
ILBI On 07/08/2014	Index Future	Sell	210	0.00
ILBI On 07/08/2014	Index Future	Buy	210	1,222,687.20

New Inflation Linked Index

IGOV On 07/08/2014	Index Future	Sell	84	0.00
IGOV On 07/08/2014	Index Future	Buy	84	181,888.56
IGOV On 06/11/2014	Index Future	Buy	84	184,771.44
IGOV On 06/11/2014	Index Future	Sell	84	0.00

R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	17	0.00
R186 On 06/11/2014	Bond Future	Buy	17	2,048.49
R186 On 06/11/2014	Bond Future	Sell	33	0.00
R186 On 06/11/2014	Bond Future	Buy	33	3,976.49
R186 On 06/11/2014	Bond Future	Buy	50	6,024.98
R186 On 06/11/2014	Bond Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/08/2014			Sell	150	0.00
R186 On 07/08/2014			Buy	150	17,739.43
R186 On 06/11/2014			Buy	150	18,005.34
R186 On 06/11/2014			Sell	150	0.00
R186 On 07/08/2014			Sell	200	0.00
R186 On 07/08/2014			Buy	200	23,652.57
R186 On 06/11/2014			Buy	200	24,007.12
R186 On 06/11/2014			Sell	200	0.00
R186 On 07/08/2014			Buy	215	25,463.98
R186 On 07/08/2014			Sell	215	0.00
R186 On 06/11/2014			Sell	215	0.00
R186 On 06/11/2014			Buy	215	25,862.03
R186 On 07/08/2014			Buy	220	26,056.16
R186 On 07/08/2014			Sell	220	0.00
R186 On 06/11/2014			Sell	220	0.00
R186 On 06/11/2014			Buy	220	26,463.47
R186 On 07/08/2014			Sell	300	0.00
R186 On 07/08/2014			Buy	300	35,478.86
R186 On 06/11/2014			Buy	300	36,010.68
R186 On 06/11/2014			Sell	300	0.00
R186 On 07/08/2014			Sell	350	0.00
R186 On 07/08/2014			Buy	350	41,392.00
R186 On 06/11/2014			Buy	350	42,012.46
R186 On 06/11/2014			Sell	350	0.00
R186 On 07/08/2014			Buy	1,000	118,262.85
R186 On 07/08/2014			Sell	1,000	0.00
R186 On 07/08/2014			Buy	1,000	118,262.85
R186 On 07/08/2014			Sell	1,000	0.00
R186 On 06/11/2014			Sell	1,000	0.00
R186 On 06/11/2014			Buy	1,000	120,035.61
R186 On 06/11/2014			Sell	1,000	0.00
R186 On 06/11/2014			Buy	1,000	120,035.61
R186 On 07/08/2014			Buy	1,050	124,358.97
R186 On 07/08/2014			Sell	1,050	0.00
R186 On 06/11/2014			Sell	1,050	0.00
R186 On 06/11/2014			Buy	1,050	126,302.95
R186 On 07/08/2014			Sell	1,485	0.00
R186 On 07/08/2014			Buy	1,485	175,879.11
R186 On 06/11/2014			Buy	1,485	178,628.45
R186 On 06/11/2014			Sell	1,485	0.00

R210 Bond Future

R210 On 06/11/2014	Bond Future	Sell	40	0.00
R210 On 06/11/2014	Bond Future	Buy	40	6,882.76
R212 Bond Future				
R212 On 06/11/2014	Bond Future	Sell	200	0.00
R212 On 06/11/2014	Bond Future	Buy	200	27,519.40
Grand Total for Daily Detailed Turnover:			13,724	6,244,997.75