



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/08/2014

TO DATE : 06/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 07/08/2014	GOVI		Buy	38	173,036.42
GOVI On 07/08/2014	GOVI		Sell	38	0.00
GOVI On 06/11/2014	GOVI		Sell	38	0.00
GOVI On 06/11/2014	GOVI		Buy	38	175,710.86
<b>New Inflation Linked Index</b>					
IGOV On 07/08/2014	Index Future		Buy	320	693,273.60
IGOV On 07/08/2014	Index Future		Sell	320	0.00
IGOV On 06/11/2014	Index Future		Sell	320	0.00
IGOV On 06/11/2014	Index Future		Buy	320	704,249.60
<b>R186 Bond Future</b>					
R186 On 06/11/2014	Bond Future		Buy	20	2,390.37
R186 On 06/11/2014	Bond Future		Sell	20	0.00

R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,887.85
R186 On 06/11/2014	Bond Future	Buy	50	5,975.94
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,792.94
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,792.64

**R2023 Bond Future**

R023 On 06/11/2014	Bond Future	Sell	500	0.00
R023 On 06/11/2014	Bond Future	Buy	500	49,379.07
R023 On 06/11/2014	Bond Future	Sell	500	0.00
R023 On 06/11/2014	Bond Future	Buy	500	49,379.07

**R203 Bond Future**

R203 On 06/11/2014	Bond Future	Sell	27	0.00
R203 On 06/11/2014	Bond Future	Buy	27	2,809.11
R203 On 06/11/2014	Bond Future	Buy	27	2,809.11
R203 On 06/11/2014	Bond Future	Sell	27	0.00

**R204 Bond Future**

R204 On 06/11/2014	Bond Future	Sell	2	0.00
R204 On 06/11/2014	Bond Future	Buy	2	209.31
R204 On 07/08/2014	Bond Future	Buy	55	5,670.26
R204 On 07/08/2014	Bond Future	Sell	55	0.00
R204 On 06/11/2014	Bond Future	Sell	55	0.00
R204 On 06/11/2014	Bond Future	Buy	55	5,758.66

**R207 Bond Future**

R207 On 07/08/2014	Bond Future	Buy	50	4,924.36
R207 On 07/08/2014	Bond Future	Sell	50	0.00
R207 On 06/11/2014	Bond Future	Sell	50	0.00
R207 On 06/11/2014	Bond Future	Buy	50	5,001.13

**R208 Bond Futures**

R208 On 06/11/2014	Bond Future	Buy	3	285.74
R208 On 06/11/2014	Bond Future	Sell	3	0.00

**R209 Bond Future**

R209 On 06/11/2014	Bond Future	Buy	3	226.50
R209 On 06/11/2014	Bond Future	Sell	3	0.00
R209 On 06/11/2014	Bond Future	Sell	3	0.00
R209 On 06/11/2014	Bond Future	Buy	3	226.50
R209 On 06/11/2014	Bond Future	Sell	40	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R209 On 06/11/2014			Buy	40	3,007.72
R209 On 07/08/2014			Sell	60	0.00
R209 On 07/08/2014			Buy	60	4,614.33
R209 On 06/11/2014			Buy	60	4,494.56
R209 On 06/11/2014			Sell	60	0.00
<b>R213 Bond Future</b>					
R213 On 06/11/2014			Buy	40	3,415.83
R213 On 06/11/2014			Sell	40	0.00
<b>R214 Bond Future</b>					
R214 On 06/11/2014			Buy	4	307.59
R214 On 06/11/2014			Sell	4	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,515</b>	<b>1,926,629.09</b>