



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 : 08/08/2014

TO DATE : 08/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>New Inflation Linked Index</b>					
IGOV On 06/11/2014			Sell	1	0.00
IGOV On 06/11/2014			Buy	1	2,178.49
<b>R186 Bond Future</b>					
R186 On 06/11/2014			Buy	150	17,973.37
R186 On 06/11/2014			Sell	150	0.00
<b>R2023 Bond Future</b>					
R023 On 06/11/2014			Buy	4	395.44
R023 On 06/11/2014			Sell	4	0.00
R023 On 06/11/2014			Buy	5	494.30
R023 On 06/11/2014			Sell	5	0.00
R023 On 06/11/2014			Buy	6	593.16
R023 On 06/11/2014			Sell	6	0.00

R023 On 06/11/2014	Bond Future	Buy	26	2,570.34
R023 On 06/11/2014	Bond Future	Sell	26	0.00
R023 On 06/11/2014	Bond Future	Buy	33	3,262.36
R023 On 06/11/2014	Bond Future	Sell	33	0.00
R023 On 06/11/2014	Bond Future	Buy	69	6,821.29
R023 On 06/11/2014	Bond Future	Sell	69	0.00
R023 On 06/11/2014	Bond Future	Buy	99	9,787.07
R023 On 06/11/2014	Bond Future	Sell	99	0.00
R023 On 06/11/2014	Bond Future	Buy	644	63,665.39
R023 On 06/11/2014	Bond Future	Sell	644	0.00
R023 On 06/11/2014	Bond Future	Buy	644	63,665.39
R023 On 06/11/2014	Bond Future	Sell	644	0.00
R023 On 06/11/2014	Bond Future	Buy	1,530	151,254.73
R023 On 06/11/2014	Bond Future	Sell	1,530	0.00

**R2030 Bond Future**

2030 On 06/11/2014	Bond Future	Buy	2	191.10
2030 On 06/11/2014	Bond Future	Sell	2	0.00
2030 On 06/11/2014	Bond Future	Buy	5	477.75
2030 On 06/11/2014	Bond Future	Sell	5	0.00
2030 On 06/11/2014	Bond Future	Buy	5	477.75
2030 On 06/11/2014	Bond Future	Sell	5	0.00
2030 On 06/11/2014	Bond Future	Buy	6	573.30
2030 On 06/11/2014	Bond Future	Sell	6	0.00
2030 On 06/11/2014	Bond Future	Buy	7	668.85
2030 On 06/11/2014	Bond Future	Sell	7	0.00
2030 On 06/11/2014	Bond Future	Buy	22	2,102.10
2030 On 06/11/2014	Bond Future	Sell	22	0.00
2030 On 06/11/2014	Bond Future	Buy	30	2,866.50
2030 On 06/11/2014	Bond Future	Sell	30	0.00
2030 On 06/11/2014	Bond Future	Buy	37	3,535.35
2030 On 06/11/2014	Bond Future	Sell	37	0.00
2030 On 06/11/2014	Bond Future	Buy	79	7,548.46
2030 On 06/11/2014	Bond Future	Sell	79	0.00
2030 On 06/11/2014	Bond Future	Buy	193	18,441.17
2030 On 06/11/2014	Bond Future	Sell	193	0.00

**R2037 Bond Future**

2037 On 06/11/2014	Bond Future	Buy	2	194.80
2037 On 06/11/2014	Bond Future	Sell	2	0.00
2037 On 06/11/2014	Bond Future	Buy	4	389.61
2037 On 06/11/2014	Bond Future	Sell	4	0.00
2037 On 06/11/2014	Bond Future	Buy	4	389.61
2037 On 06/11/2014	Bond Future	Sell	4	0.00
2037 On 06/11/2014	Bond Future	Buy	5	487.01
2037 On 06/11/2014	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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2037 On 06/11/2014	Bond Future		Buy	6	584.41
2037 On 06/11/2014	Bond Future		Sell	6	0.00
2037 On 06/11/2014	Bond Future		Buy	17	1,655.82
2037 On 06/11/2014	Bond Future		Sell	17	0.00
2037 On 06/11/2014	Bond Future		Buy	23	2,240.23
2037 On 06/11/2014	Bond Future		Sell	23	0.00
2037 On 06/11/2014	Bond Future		Buy	29	2,824.64
2037 On 06/11/2014	Bond Future		Sell	29	0.00
2037 On 06/11/2014	Bond Future		Buy	62	6,038.88
2037 On 06/11/2014	Bond Future		Sell	62	0.00
2037 On 06/11/2014	Bond Future		Sell	152	0.00
2037 On 06/11/2014	Bond Future		Buy	152	14,804.99

**R2048 Bond Future**

R248 On 06/11/2014	Bond Future		Buy	3	293.46
R248 On 06/11/2014	Bond Future		Sell	3	0.00
R248 On 06/11/2014	Bond Future		Buy	7	684.73
R248 On 06/11/2014	Bond Future		Sell	7	0.00
R248 On 06/11/2014	Bond Future		Buy	8	782.55
R248 On 06/11/2014	Bond Future		Sell	8	0.00
R248 On 06/11/2014	Bond Future		Buy	9	880.37
R248 On 06/11/2014	Bond Future		Sell	9	0.00
R248 On 06/11/2014	Bond Future		Buy	11	1,076.00
R248 On 06/11/2014	Bond Future		Sell	11	0.00
R248 On 06/11/2014	Bond Future		Buy	32	3,130.19
R248 On 06/11/2014	Bond Future		Sell	32	0.00
R248 On 06/11/2014	Bond Future		Buy	43	4,206.19
R248 On 06/11/2014	Bond Future		Sell	43	0.00
R248 On 06/11/2014	Bond Future		Buy	53	5,184.37
R248 On 06/11/2014	Bond Future		Sell	53	0.00
R248 On 06/11/2014	Bond Future		Buy	114	11,151.29
R248 On 06/11/2014	Bond Future		Sell	114	0.00
R248 On 06/11/2014	Bond Future		Sell	280	0.00
R248 On 06/11/2014	Bond Future		Buy	280	27,389.14

**R209 Bond Future**

R209 On 06/11/2014	Bond Future		Buy	6	450.98
R209 On 06/11/2014	Bond Future		Sell	6	0.00
R209 On 06/11/2014	Bond Future		Buy	12	901.96
R209 On 06/11/2014	Bond Future		Sell	12	0.00
R209 On 06/11/2014	Bond Future		Buy	14	1,052.28

R209 On 06/11/2014	Bond Future	Sell	14	0.00
R209 On 06/11/2014	Bond Future	Buy	16	1,202.61
R209 On 06/11/2014	Bond Future	Sell	16	0.00
R209 On 06/11/2014	Bond Future	Buy	19	1,428.10
R209 On 06/11/2014	Bond Future	Sell	19	0.00
R209 On 06/11/2014	Bond Future	Buy	57	4,284.29
R209 On 06/11/2014	Bond Future	Sell	57	0.00
R209 On 06/11/2014	Bond Future	Buy	82	6,163.36
R209 On 06/11/2014	Bond Future	Sell	82	0.00
R209 On 06/11/2014	Bond Future	Buy	94	7,065.32
R209 On 06/11/2014	Bond Future	Sell	94	0.00
R209 On 06/11/2014	Bond Future	Buy	203	15,258.08
R209 On 06/11/2014	Bond Future	Sell	203	0.00
R209 On 06/11/2014	Bond Future	Buy	503	37,806.96
R209 On 06/11/2014	Bond Future	Sell	503	0.00

**R213 Bond Future**

R213 On 06/11/2014	Bond Future	Buy	2	171.70
R213 On 06/11/2014	Bond Future	Sell	2	0.00
R213 On 06/11/2014	Bond Future	Buy	4	343.39
R213 On 06/11/2014	Bond Future	Sell	4	0.00
R213 On 06/11/2014	Bond Future	Buy	4	343.39
R213 On 06/11/2014	Bond Future	Sell	4	0.00
R213 On 06/11/2014	Bond Future	Buy	5	429.24
R213 On 06/11/2014	Bond Future	Sell	5	0.00
R213 On 06/11/2014	Bond Future	Buy	6	515.09
R213 On 06/11/2014	Bond Future	Sell	6	0.00
R213 On 06/11/2014	Bond Future	Buy	18	1,545.26
R213 On 06/11/2014	Bond Future	Sell	18	0.00
R213 On 06/11/2014	Bond Future	Buy	25	2,146.19
R213 On 06/11/2014	Bond Future	Sell	25	0.00
R213 On 06/11/2014	Bond Future	Buy	31	2,661.28
R213 On 06/11/2014	Bond Future	Sell	31	0.00
R213 On 06/11/2014	Bond Future	Buy	66	5,665.95
R213 On 06/11/2014	Bond Future	Sell	66	0.00
R213 On 06/11/2014	Bond Future	Sell	161	0.00
R213 On 06/11/2014	Bond Future	Buy	161	13,821.48

**R214 Bond Future**

R214 On 06/11/2014	Bond Future	Buy	5	379.73
R214 On 06/11/2014	Bond Future	Sell	5	0.00
R214 On 06/11/2014	Bond Future	Buy	12	911.35
R214 On 06/11/2014	Bond Future	Sell	12	0.00
R214 On 06/11/2014	Bond Future	Buy	13	987.29
R214 On 06/11/2014	Bond Future	Sell	13	0.00
R214 On 06/11/2014	Bond Future	Buy	16	1,215.13

<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>
R214 On 06/11/2014			Sell	16	0.00
R214 On 06/11/2014			Buy	18	1,367.02
R214 On 06/11/2014			Sell	18	0.00
R214 On 06/11/2014			Buy	56	4,252.95
R214 On 06/11/2014			Sell	56	0.00
R214 On 06/11/2014			Buy	76	5,771.87
R214 On 06/11/2014			Sell	76	0.00
R214 On 06/11/2014			Buy	93	7,062.94
R214 On 06/11/2014			Sell	93	0.00
R214 On 06/11/2014			Buy	199	15,113.17
R214 On 06/11/2014			Sell	199	0.00
R214 On 06/11/2014			Buy	488	37,061.45
R214 On 06/11/2014			Sell	488	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,765</b>	<b>621,311.68</b>