



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 : 28/08/2014

TO DATE : 28/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,731.70
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,734.90
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,728.47
ALBI On 06/11/2014			Buy	7	33,099.29
ALBI On 06/11/2014			Sell	7	0.00
ALBI On 06/11/2014			Sell	8	0.00
ALBI On 06/11/2014			Buy	8	37,827.76
Basket of Single Bond Futures					
ICAA On 06/11/2014			Buy	64	9,254.16
ICAA On 06/11/2014			Sell	64	0.00

Govi Total Return Index

GOVI On 06/11/2014	GOVI		Buy	2	9,337.66
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Sell	2	0.00
GOVI On 06/11/2014	GOVI		Buy	2	9,337.66
GOVI On 06/11/2014	GOVI		Buy	2	9,422.24
GOVI On 06/11/2014	GOVI		Sell	2	0.00

R186 Bond Future

R186 On 06/11/2014	Bond Future	8.30	Put	Sell	70	0.00
R186 On 06/11/2014	Bond Future	8.30	Put	Buy	70	8,634.00
R186 On 06/11/2014	Bond Future	8.30	Put	Sell	70	0.00
R186 On 06/11/2014	Bond Future	8.30	Put	Buy	70	8,634.00
R186 On 06/11/2014	Bond Future	8.60	Put	Sell	70	0.00
R186 On 06/11/2014	Bond Future	8.60	Put	Buy	70	8,634.00
R186 On 06/11/2014	Bond Future	8.60	Put	Buy	70	8,634.00
R186 On 06/11/2014	Bond Future	8.60	Put	Sell	70	0.00
R186 On 06/11/2014	Bond Future			Buy	100	12,258.85
R186 On 06/11/2014	Bond Future			Sell	100	0.00
R186 On 06/11/2014	Bond Future			Buy	100	12,258.85
R186 On 06/11/2014	Bond Future			Sell	100	0.00
R186 On 06/11/2014	Bond Future			Sell	280	0.00
R186 On 06/11/2014	Bond Future			Buy	280	34,510.87
R186 On 06/11/2014	Bond Future	7.70	Call	Sell	1,000	0.00
R186 On 06/11/2014	Bond Future	7.70	Call	Buy	1,000	123,342.84
R186 On 06/11/2014	Bond Future	7.70	Call	Buy	1,000	123,342.84
R186 On 06/11/2014	Bond Future	7.70	Call	Sell	1,000	0.00

R2023 Bond Future

R023 On 06/11/2014	Bond Future			Sell	2	0.00
R023 On 06/11/2014	Bond Future			Buy	2	202.23
R023 On 06/11/2014	Bond Future			Sell	5	0.00
R023 On 06/11/2014	Bond Future			Buy	5	505.59
R023 On 06/11/2014	Bond Future			Buy	20	2,024.06
R023 On 06/11/2014	Bond Future			Sell	20	0.00
R023 On 06/11/2014	Bond Future			Sell	33	0.00
R023 On 06/11/2014	Bond Future			Buy	33	3,336.86
R023 On 06/11/2014	Bond Future			Sell	42	0.00
R023 On 06/11/2014	Bond Future			Buy	42	4,246.91
R023 On 06/11/2014	Bond Future			Sell	99	0.00
R023 On 06/11/2014	Bond Future			Buy	99	10,010.58
R023 On 06/11/2014	Bond Future			Buy	180	18,216.50
R023 On 06/11/2014	Bond Future			Sell	180	0.00
R023 On 06/11/2014	Bond Future			Sell	200	0.00
R023 On 06/11/2014	Bond Future			Buy	200	20,240.55

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R023 On 06/11/2014	Bond Future		Sell	279	0.00
R023 On 06/11/2014	Bond Future		Buy	279	28,211.65
R023 On 06/11/2014	Bond Future		Sell	644	0.00
R023 On 06/11/2014	Bond Future		Buy	644	65,119.35
R023 On 06/11/2014	Bond Future		Sell	644	0.00
R023 On 06/11/2014	Bond Future		Buy	644	65,119.35
R023 On 06/11/2014	Bond Future		Sell	1,748	0.00
R023 On 06/11/2014	Bond Future		Buy	1,748	176,752.53
R023 On 06/11/2014	Bond Future		Sell	2,000	0.00
R023 On 06/11/2014	Bond Future		Buy	2,000	202,778.66
R023 On 06/11/2014	Bond Future		Buy	2,000	202,778.66
R023 On 06/11/2014	Bond Future		Sell	2,000	0.00

R203 Bond Future

R203 On 06/11/2014	Bond Future		Sell	444	0.00
R203 On 06/11/2014	Bond Future		Buy	444	46,625.76
R203 On 06/11/2014	Bond Future		Sell	1,986	0.00
R203 On 06/11/2014	Bond Future		Buy	1,986	208,555.76
R203 On 06/11/2014	Bond Future		Buy	2,430	255,181.52
R203 On 06/11/2014	Bond Future		Sell	2,430	0.00

R2030 Bond Future

2030 On 06/11/2014	Bond Future		Sell	1	0.00
2030 On 06/11/2014	Bond Future		Buy	1	97.90
2030 On 06/11/2014	Bond Future		Buy	3	294.62
2030 On 06/11/2014	Bond Future		Sell	3	0.00
2030 On 06/11/2014	Bond Future		Sell	5	0.00
2030 On 06/11/2014	Bond Future		Buy	5	489.51
2030 On 06/11/2014	Bond Future		Sell	5	0.00
2030 On 06/11/2014	Bond Future		Buy	5	489.51
2030 On 06/11/2014	Bond Future		Sell	6	0.00
2030 On 06/11/2014	Bond Future		Buy	6	587.42
2030 On 06/11/2014	Bond Future		Sell	7	0.00
2030 On 06/11/2014	Bond Future		Buy	7	685.32
2030 On 06/11/2014	Bond Future		Sell	22	0.00
2030 On 06/11/2014	Bond Future		Buy	22	2,153.86
2030 On 06/11/2014	Bond Future		Sell	37	0.00
2030 On 06/11/2014	Bond Future		Buy	37	3,622.40
2030 On 06/11/2014	Bond Future		Sell	79	0.00
2030 On 06/11/2014	Bond Future		Buy	79	7,734.30
2030 On 06/11/2014	Bond Future		Buy	162	15,860.22

2030 On 06/11/2014	Bond Future	Sell	162	0.00
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R2037 Bond Future

2037 On 06/11/2014	Bond Future	Sell	1	0.00
2037 On 06/11/2014	Bond Future	Buy	1	100.27
2037 On 06/11/2014	Bond Future	Sell	4	0.00
2037 On 06/11/2014	Bond Future	Buy	4	401.07
2037 On 06/11/2014	Bond Future	Sell	4	0.00
2037 On 06/11/2014	Bond Future	Buy	4	401.07
2037 On 06/11/2014	Bond Future	Sell	5	0.00
2037 On 06/11/2014	Bond Future	Buy	5	501.34
2037 On 06/11/2014	Bond Future	Sell	6	0.00
2037 On 06/11/2014	Bond Future	Buy	6	601.61
2037 On 06/11/2014	Bond Future	Sell	17	0.00
2037 On 06/11/2014	Bond Future	Buy	17	1,704.56
2037 On 06/11/2014	Bond Future	Sell	29	0.00
2037 On 06/11/2014	Bond Future	Buy	29	2,907.79
2037 On 06/11/2014	Bond Future	Sell	62	0.00
2037 On 06/11/2014	Bond Future	Buy	62	6,216.65
2037 On 06/11/2014	Bond Future	Buy	128	12,834.37
2037 On 06/11/2014	Bond Future	Sell	128	0.00

R2044 Bond Future

2044 On 06/11/2014	Bond Future	Sell	100	0.00
2044 On 06/11/2014	Bond Future	Buy	100	10,091.18
2044 On 06/11/2014	Bond Future	Sell	100	0.00
2044 On 06/11/2014	Bond Future	Buy	100	10,091.18

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Sell	2	0.00
R248 On 06/11/2014	Bond Future	Buy	2	202.17
R248 On 06/11/2014	Bond Future	Sell	7	0.00
R248 On 06/11/2014	Bond Future	Buy	7	707.58
R248 On 06/11/2014	Bond Future	Sell	8	0.00
R248 On 06/11/2014	Bond Future	Buy	8	808.66
R248 On 06/11/2014	Bond Future	Sell	9	0.00
R248 On 06/11/2014	Bond Future	Buy	9	909.75
R248 On 06/11/2014	Bond Future	Sell	11	0.00
R248 On 06/11/2014	Bond Future	Buy	11	1,111.91
R248 On 06/11/2014	Bond Future	Sell	32	0.00
R248 On 06/11/2014	Bond Future	Buy	32	3,234.66
R248 On 06/11/2014	Bond Future	Sell	53	0.00
R248 On 06/11/2014	Bond Future	Buy	53	5,357.40
R248 On 06/11/2014	Bond Future	Sell	114	0.00
R248 On 06/11/2014	Bond Future	Buy	114	11,523.47
R248 On 06/11/2014	Bond Future	Sell	236	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R248 On 06/11/2014	Bond Future		Buy	236	23,855.61
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R209 Bond Future

R209 On 06/11/2014	Bond Future		Sell	8	0.00
R209 On 06/11/2014	Bond Future		Buy	8	619.53
R209 On 06/11/2014	Bond Future		Sell	12	0.00
R209 On 06/11/2014	Bond Future		Buy	12	929.30
R209 On 06/11/2014	Bond Future		Sell	16	0.00
R209 On 06/11/2014	Bond Future		Buy	16	1,239.07
R209 On 06/11/2014	Bond Future		Sell	19	0.00
R209 On 06/11/2014	Bond Future		Buy	19	1,471.39
R209 On 06/11/2014	Bond Future		Sell	32	0.00
R209 On 06/11/2014	Bond Future		Buy	32	2,478.13
R209 On 06/11/2014	Bond Future		Sell	57	0.00
R209 On 06/11/2014	Bond Future		Buy	57	4,414.17
R209 On 06/11/2014	Bond Future		Sell	94	0.00
R209 On 06/11/2014	Bond Future		Buy	94	7,279.51
R209 On 06/11/2014	Bond Future		Sell	430	0.00
R209 On 06/11/2014	Bond Future		Buy	430	33,299.88
R209 On 06/11/2014	Bond Future		Buy	668	51,730.98
R209 On 06/11/2014	Bond Future		Sell	668	0.00

R213 Bond Future

R213 On 06/11/2014	Bond Future		Sell	1	0.00
R213 On 06/11/2014	Bond Future		Buy	1	87.98
R213 On 06/11/2014	Bond Future		Sell	4	0.00
R213 On 06/11/2014	Bond Future		Buy	4	351.93
R213 On 06/11/2014	Bond Future		Sell	4	0.00
R213 On 06/11/2014	Bond Future		Buy	4	351.93
R213 On 06/11/2014	Bond Future		Sell	5	0.00
R213 On 06/11/2014	Bond Future		Buy	5	439.91
R213 On 06/11/2014	Bond Future		Sell	6	0.00
R213 On 06/11/2014	Bond Future		Buy	6	527.90
R213 On 06/11/2014	Bond Future		Sell	18	0.00
R213 On 06/11/2014	Bond Future		Buy	18	1,583.69
R213 On 06/11/2014	Bond Future		Sell	31	0.00
R213 On 06/11/2014	Bond Future		Buy	31	2,727.47
R213 On 06/11/2014	Bond Future		Sell	66	0.00
R213 On 06/11/2014	Bond Future		Buy	66	5,806.88
R213 On 06/11/2014	Bond Future		Buy	135	11,877.70
R213 On 06/11/2014	Bond Future		Sell	135	0.00

R214 Bond Future

R214 On 06/11/2014	Bond Future	Sell	5	0.00
R214 On 06/11/2014	Bond Future	Buy	5	392.26
R214 On 06/11/2014	Bond Future	Buy	9	700.66
R214 On 06/11/2014	Bond Future	Sell	9	0.00
R214 On 06/11/2014	Bond Future	Sell	12	0.00
R214 On 06/11/2014	Bond Future	Buy	12	941.41
R214 On 06/11/2014	Bond Future	Sell	13	0.00
R214 On 06/11/2014	Bond Future	Buy	13	1,019.86
R214 On 06/11/2014	Bond Future	Sell	16	0.00
R214 On 06/11/2014	Bond Future	Buy	16	1,255.22
R214 On 06/11/2014	Bond Future	Sell	18	0.00
R214 On 06/11/2014	Bond Future	Buy	18	1,412.12
R214 On 06/11/2014	Bond Future	Sell	56	0.00
R214 On 06/11/2014	Bond Future	Buy	56	4,393.26
R214 On 06/11/2014	Bond Future	Sell	93	0.00
R214 On 06/11/2014	Bond Future	Buy	93	7,295.95
R214 On 06/11/2014	Bond Future	Buy	136	10,587.77
R214 On 06/11/2014	Bond Future	Sell	136	0.00
R214 On 06/11/2014	Bond Future	Buy	175	13,623.97
R214 On 06/11/2014	Bond Future	Sell	175	0.00
R214 On 06/11/2014	Bond Future	Sell	199	0.00
R214 On 06/11/2014	Bond Future	Buy	199	15,611.77
R214 On 06/11/2014	Bond Future	Sell	412	0.00
R214 On 06/11/2014	Bond Future	Buy	412	32,321.85
R214 On 06/11/2014	Bond Future	Buy	680	52,938.86
R214 On 06/11/2014	Bond Future	Sell	680	0.00
R214 On 06/11/2014	Bond Future	Buy	1,000	77,851.26
R214 On 06/11/2014	Bond Future	Sell	1,000	0.00
Grand Total for Daily Detailed Turnover:			21,289	2,245,771.57