



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 : 01/09/2014

TO DATE : 01/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Buy	4	18,884.84
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,884.84
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,880.84
I2038 Bond Future					
2038 On 06/11/2014	Bond Future		Buy	56	6,917.30
2038 On 06/11/2014	Bond Future		Sell	56	0.00
2038 On 06/11/2014	Bond Future		Sell	56	0.00
2038 On 06/11/2014	Bond Future		Buy	56	6,917.30
R186 Bond Future					

R186 On 06/11/2014	Bond Future			Sell	1	0.00
R186 On 06/11/2014	Bond Future			Buy	1	8.03

R202 Bond Future

R202 On 06/11/2014	Bond Future			Sell	200	0.00
R202 On 06/11/2014	Bond Future			Buy	200	47,087.91

R2044 Bond Future

2044 On 06/11/2014	Bond Future			Buy	600	61,323.07
2044 On 06/11/2014	Bond Future			Sell	600	0.00
2044 On 06/11/2014	Bond Future			Sell	600	0.00
2044 On 06/11/2014	Bond Future			Buy	600	61,323.07

R209 Bond Future

R209 On 06/11/2014	Bond Future	8.95	Call	Sell	2	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	2	155.64
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	2	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	2	155.80
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	2	155.80
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	2	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	2	155.80
R209 On 06/11/2014	Bond Future	10.00	Put	Sell	2	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	3	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	3	233.69
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	3	233.69
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	3	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	4	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	4	311.27
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	4	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	4	311.59
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	4	311.59
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	4	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	4	311.59
R209 On 06/11/2014	Bond Future	10.00	Put	Sell	4	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	5	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	5	389.49
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	5	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	5	389.49
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	5	389.49
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	5	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	5	389.49
R209 On 06/11/2014	Bond Future	10.00	Put	Sell	5	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	6	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	6	466.91
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	6	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	6	467.39

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	6	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	6	467.39
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	6	467.39
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	6	0.00
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	6	467.39
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	6	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	6	467.39
R209 On 06/11/2014	Bond Future	10.00	Put	Sell	6	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	7	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	7	544.73
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	7	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	7	545.29
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	7	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	7	545.29
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	7	545.29
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	7	0.00
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	7	545.29
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	7	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	7	545.29
R209 On 06/11/2014	Bond Future	10.00	Put	Sell	7	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	8	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	8	622.55
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	8	623.18
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	8	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	9	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	9	701.08
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	9	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	9	701.08
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	9	701.08
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	9	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	9	701.08
R209 On 06/11/2014	Bond Future	10.00	Put	Sell	9	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	10	0.00
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	10	778.18
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	10	778.98
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	10	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	11	0.00
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	11	856.88
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	11	856.88
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	11	0.00
R209 On 06/11/2014	Bond Future	9.00	Call	Buy	33	2,570.63
R209 On 06/11/2014	Bond Future	9.00	Call	Sell	33	0.00

R209 On 06/11/2014	Bond Future	10.00	Put	Sell	33	0.00
R209 On 06/11/2014	Bond Future	10.00	Put	Buy	33	2,570.63
R209 On 06/11/2014	Bond Future	8.95	Call	Buy	37	2,879.27
R209 On 06/11/2014	Bond Future	8.95	Call	Sell	37	0.00
R209 On 06/11/2014	Bond Future	9.95	Put	Sell	37	0.00
R209 On 06/11/2014	Bond Future	9.95	Put	Buy	37	2,882.22
R209 On 06/11/2014	Bond Future	9.05	Call	Buy	41	3,193.82
R209 On 06/11/2014	Bond Future	9.05	Call	Sell	41	0.00
R209 On 06/11/2014	Bond Future	10.05	Put	Sell	41	0.00
R209 On 06/11/2014	Bond Future	10.05	Put	Buy	41	3,193.82

Grand Total for Daily Detailed Turnover:

1,969

274,808.01