



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 : 03/09/2014

TO DATE : 03/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Buy	1	4,708.99
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,705.79
ALBI On 06/11/2014			Sell	1	0.00
New Inflation Linked Index					
IGOV On 06/11/2014			Buy	1	2,195.90
IGOV On 06/11/2014			Sell	1	0.00
R186 Bond Future					
R186 On 06/11/2014			Buy	2	244.41
R186 On 06/11/2014			Sell	2	0.00
R186 On 06/11/2014			Sell	20	0.00
R186 On 06/11/2014			Buy	20	2,446.38

R186 On 06/11/2014	Bond Future	Buy	25	3,068.52
R186 On 06/11/2014	Bond Future	Sell	25	0.00
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,138.90
R186 On 06/11/2014	Bond Future	Buy	275	33,753.68
R186 On 06/11/2014	Bond Future	Sell	275	0.00
R186 On 06/11/2014	Bond Future	Sell	300	0.00
R186 On 06/11/2014	Bond Future	Buy	300	36,822.20
R186 On 06/11/2014	Bond Future	Sell	300	0.00
R186 On 06/11/2014	Bond Future	Buy	300	36,833.38

R204 Bond Future

R204 On 06/11/2014	Bond Future	Buy	4	424.13
R204 On 06/11/2014	Bond Future	Sell	4	0.00

R207 Bond Future

R207 On 06/11/2014	Bond Future	Buy	21	2,136.66
R207 On 06/11/2014	Bond Future	Sell	21	0.00
R207 On 06/11/2014	Bond Future	Buy	111	11,293.75
R207 On 06/11/2014	Bond Future	Sell	111	0.00
R207 On 06/11/2014	Bond Future	Sell	134	0.00
R207 On 06/11/2014	Bond Future	Buy	134	13,633.90
R207 On 06/11/2014	Bond Future	Buy	151	15,363.58
R207 On 06/11/2014	Bond Future	Sell	151	0.00
R207 On 06/11/2014	Bond Future	Buy	852	86,687.19
R207 On 06/11/2014	Bond Future	Sell	852	0.00
R207 On 06/11/2014	Bond Future	Sell	1,269	0.00
R207 On 06/11/2014	Bond Future	Buy	1,269	129,115.08

R213 Bond Future

R213 On 06/11/2014	Bond Future	Buy	500	43,854.79
R213 On 06/11/2014	Bond Future	Sell	500	0.00

R214 Bond Future

R214 On 06/11/2014	Bond Future	Buy	1	78.11
R214 On 06/11/2014	Bond Future	Sell	1	0.00

Grand Total for Daily Detailed Turnover:

4,018 433,505.34