



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 : 15/09/2014

TO DATE : 15/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Sell	26	0.00
ALBI On 06/11/2014			Buy	26	121,802.98
ALBI On 06/11/2014			Buy	26	121,960.28
ALBI On 06/11/2014			Sell	26	0.00
ALBI On 06/11/2014			Buy	26	121,802.98
ALBI On 06/11/2014			Sell	26	0.00
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Buy	1	4,655.87
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	13,967.61
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,623.48

GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,615.48

New Inflation Linked Index

IGOV On 06/11/2014	Index Future		Sell	30	0.00
IGOV On 06/11/2014	Index Future		Buy	30	65,759.40

R186 Bond Future

R186 On 06/11/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Buy	1	120.63
R186 On 06/11/2014	Bond Future	8.45	Put	4	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	4	482.68
R186 On 06/11/2014	Bond Future	8.50	Put	6	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	6	723.96
R186 On 06/11/2014	Bond Future	8.45	Put	6	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	6	724.02
R186 On 06/11/2014	Bond Future		Sell	8	0.00
R186 On 06/11/2014	Bond Future		Buy	8	965.00
R186 On 06/11/2014	Bond Future		Sell	9	0.00
R186 On 06/11/2014	Bond Future		Buy	9	1,085.63
R186 On 06/11/2014	Bond Future	8.50	Put	9	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	9	1,085.94
R186 On 06/11/2014	Bond Future	8.45	Put	10	1,206.70
R186 On 06/11/2014	Bond Future	8.45	Put	10	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	15	1,809.90
R186 On 06/11/2014	Bond Future	8.50	Put	15	0.00
R186 On 06/11/2014	Bond Future		Sell	32	0.00
R186 On 06/11/2014	Bond Future		Buy	32	3,860.02
R186 On 06/11/2014	Bond Future		Buy	50	6,044.30
R186 On 06/11/2014	Bond Future		Sell	50	0.00
R186 On 06/11/2014	Bond Future		Sell	50	0.00
R186 On 06/11/2014	Bond Future		Buy	50	6,031.28
R186 On 06/11/2014	Bond Future		Sell	50	0.00
R186 On 06/11/2014	Bond Future		Buy	50	6,031.28
R186 On 06/11/2014	Bond Future		Sell	50	0.00
R186 On 06/11/2014	Bond Future		Buy	50	6,031.28
R186 On 06/11/2014	Bond Future		Sell	150	0.00
R186 On 06/11/2014	Bond Future		Buy	150	18,080.21
R186 On 06/11/2014	Bond Future		Sell	200	0.00
R186 On 06/11/2014	Bond Future		Buy	200	24,125.10
R186 On 06/11/2014	Bond Future		Buy	200	24,124.51
R186 On 06/11/2014	Bond Future		Sell	200	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	1,000	120,308.67
R186 On 06/11/2014	Bond Future	8.50	Put	1,000	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	1,000	0.00
R186 On 06/11/2014	Bond Future	8.50	Put	1,000	120,308.67

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 Bond Future					
R202 On 06/11/2014			Sell	4	0.00
R202 On 06/11/2014			Buy	4	926.31
R202 On 06/11/2014			Buy	4	926.31
R202 On 06/11/2014			Sell	4	0.00
R202 On 06/11/2014			Sell	4	0.00
R202 On 06/11/2014			Buy	4	937.16
R202 On 06/11/2014			Sell	150	0.00
R202 On 06/11/2014			Buy	150	34,736.78
R202 On 06/11/2014			Buy	150	34,736.78
R202 On 06/11/2014			Sell	150	0.00
R202 On 06/11/2014			Sell	150	0.00
R202 On 06/11/2014			Buy	150	35,143.32
R202 On 06/11/2014			Sell	300	0.00
R202 On 06/11/2014			Buy	300	69,473.56
R202 On 06/11/2014			Buy	300	69,473.56
R202 On 06/11/2014			Sell	300	0.00
R202 On 06/11/2014			Sell	300	0.00
R202 On 06/11/2014			Buy	300	70,286.63
R202 On 06/11/2014			Buy	454	105,136.65
R202 On 06/11/2014			Sell	454	0.00
R202 On 06/11/2014			Buy	454	105,136.65
R202 On 06/11/2014			Sell	454	0.00
R202 On 06/11/2014			Sell	454	0.00
R202 On 06/11/2014			Buy	454	106,367.11
R203 Bond Future					
R203 On 06/11/2014			Sell	200	0.00
R203 On 06/11/2014			Buy	200	20,836.24
R203 On 06/11/2014			Sell	200	0.00
R203 On 06/11/2014			Buy	200	20,836.24
R2044 Bond Future					
2044 On 06/11/2014			Sell	50	0.00
2044 On 06/11/2014			Buy	50	5,009.17
2044 On 06/11/2014			Sell	100	0.00
2044 On 06/11/2014			Buy	100	10,018.34
2044 On 06/11/2014			Sell	500	0.00
2044 On 06/11/2014			Buy	500	50,091.71
2044 On 06/11/2014			Sell	650	0.00

2044 On 06/11/2014 Bond Future

Buy

650

65,119.22

Grand Total for Daily Detailed Turnover:

7,394

1,635,529.58