



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 : 17/09/2014

TO DATE : 17/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI		Sell	3	0.00
GOVI On 05/02/2015	GOVI		Buy	3	14,247.75
<b>Jibar Tradeable Future</b>					
JBAF On 17/12/2014	Jibar Tradeable Future		Sell	1	0.00
JBAF On 17/12/2014	Jibar Tradeable Future		Buy	1	1.56
JBAF On 17/12/2014	Jibar Tradeable Future		Sell	10	0.00
JBAF On 17/12/2014	Jibar Tradeable Future		Buy	10	15.63
<b>New Inflation Linked Index</b>					
IGOV On 05/02/2015	Index Future		Sell	10	0.00
IGOV On 05/02/2015	Index Future		Buy	10	22,366.80

### R186 Bond Future

R186 On 06/11/2014	Bond Future	Buy	100	12,049.48
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,049.17
R186 On 06/11/2014	Bond Future	Sell	100	0.00
<b>R2023 Bond Future</b>				
R023 On 06/11/2014	Bond Future	Buy	20	2,007.47
R023 On 06/11/2014	Bond Future	Sell	20	0.00
R023 On 06/11/2014	Bond Future	Sell	20	0.00
R023 On 06/11/2014	Bond Future	Buy	20	2,007.47
<b>R208 Bond Futures</b>				
R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Buy	1	96.02
R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Buy	1	96.06
R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Buy	1	96.13
R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	192.05
R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	192.13
R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	192.26
R208 On 06/11/2014	Bond Future	Sell	6	0.00
R208 On 06/11/2014	Bond Future	Buy	6	576.38
R208 On 06/11/2014	Bond Future	Sell	7	0.00
R208 On 06/11/2014	Bond Future	Buy	7	672.17
R208 On 06/11/2014	Bond Future	Sell	7	0.00
R208 On 06/11/2014	Bond Future	Buy	7	672.91
R208 On 06/11/2014	Bond Future	Sell	9	0.00
R208 On 06/11/2014	Bond Future	Buy	9	864.22
R208 On 06/11/2014	Bond Future	Sell	9	0.00
R208 On 06/11/2014	Bond Future	Buy	9	865.17
R208 On 06/11/2014	Bond Future	Sell	10	0.00
R208 On 06/11/2014	Bond Future	Buy	10	960.64
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,440.36
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,440.96
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,441.95
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,441.95
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,536.39

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014			Sell	16	0.00
R208 On 06/11/2014			Buy	16	1,536.39
R208 On 06/11/2014			Sell	16	0.00
R208 On 06/11/2014			Buy	16	1,537.02
R208 On 06/11/2014			Sell	16	0.00
R208 On 06/11/2014			Buy	16	1,537.02
R208 On 06/11/2014			Sell	17	0.00
R208 On 06/11/2014			Buy	17	1,634.21
R208 On 06/11/2014			Sell	18	0.00
R208 On 06/11/2014			Buy	18	1,728.43
R208 On 06/11/2014			Sell	18	0.00
R208 On 06/11/2014			Buy	18	1,729.15
R208 On 06/11/2014			Sell	18	0.00
R208 On 06/11/2014			Buy	18	1,730.33
R208 On 06/11/2014			Sell	23	0.00
R208 On 06/11/2014			Buy	23	2,210.98
R208 On 06/11/2014			Sell	23	0.00
R208 On 06/11/2014			Buy	23	2,208.55
R208 On 06/11/2014			Sell	23	0.00
R208 On 06/11/2014			Buy	23	2,209.47
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Buy	29	2,784.70
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Buy	29	2,785.85
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Buy	29	2,787.76
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,845.19
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,840.96
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,840.96
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,842.55
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,842.55
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,845.19
R208 On 06/11/2014			Sell	43	0.00
R208 On 06/11/2014			Buy	43	4,129.04
R208 On 06/11/2014			Sell	43	0.00
R208 On 06/11/2014			Buy	43	4,130.74

R208 On 06/11/2014	Bond Future	Sell	43	0.00
R208 On 06/11/2014	Bond Future	Buy	43	4,133.58
R208 On 06/11/2014	Bond Future	Buy	49	4,705.18
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,707.12
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,710.36
R208 On 06/11/2014	Bond Future	Sell	58	0.00
R208 On 06/11/2014	Bond Future	Buy	58	5,569.40
R208 On 06/11/2014	Bond Future	Sell	58	0.00
R208 On 06/11/2014	Bond Future	Buy	58	5,575.52
R208 On 06/11/2014	Bond Future	Sell	58	0.00
R208 On 06/11/2014	Bond Future	Buy	58	5,571.69
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,009.76
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,012.65
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,017.47
R208 On 06/11/2014	Bond Future	Sell	101	0.00
R208 On 06/11/2014	Bond Future	Buy	101	9,698.43
R208 On 06/11/2014	Bond Future	Sell	101	0.00
R208 On 06/11/2014	Bond Future	Buy	101	9,702.43
R208 On 06/11/2014	Bond Future	Sell	101	0.00
R208 On 06/11/2014	Bond Future	Buy	101	9,709.10
R208 On 06/11/2014	Bond Future	Sell	244	0.00
R208 On 06/11/2014	Bond Future	Buy	244	23,429.88
R208 On 06/11/2014	Bond Future	Sell	244	0.00
R208 On 06/11/2014	Bond Future	Buy	244	23,439.54
R208 On 06/11/2014	Bond Future	Sell	244	0.00
R208 On 06/11/2014	Bond Future	Buy	244	23,455.65
R208 On 06/11/2014	Bond Future	Sell	355	0.00
R208 On 06/11/2014	Bond Future	Buy	355	34,088.55
R208 On 06/11/2014	Bond Future	Sell	355	0.00
R208 On 06/11/2014	Bond Future	Buy	355	34,102.61
R208 On 06/11/2014	Bond Future	Sell	355	0.00
R208 On 06/11/2014	Bond Future	Buy	355	34,126.05
R208 On 06/11/2014	Bond Future	Sell	395	0.00
R208 On 06/11/2014	Bond Future	Buy	395	37,929.51
R208 On 06/11/2014	Bond Future	Sell	395	0.00
R208 On 06/11/2014	Bond Future	Buy	395	37,945.16
R208 On 06/11/2014	Bond Future	Sell	395	0.00
R208 On 06/11/2014	Bond Future	Buy	395	37,971.24
R208 On 06/11/2014	Bond Future	Sell	466	0.00
R208 On 06/11/2014	Bond Future	Buy	466	44,747.22

<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>
R208 On 06/11/2014			Sell	466	0.00
R208 On 06/11/2014			Buy	466	44,765.68
R208 On 06/11/2014			Sell	466	0.00
R208 On 06/11/2014			Buy	466	44,796.45
R208 On 06/11/2014			Buy	2,000	192,259.44
R208 On 06/11/2014			Sell	2,000	0.00
R208 On 06/11/2014			Sell	2,000	0.00
R208 On 06/11/2014			Buy	2,000	192,048.16
R208 On 06/11/2014			Buy	2,000	192,127.40
R208 On 06/11/2014			Sell	2,000	0.00
<b>R209 Bond Future</b>					
R209 On 06/11/2014			Buy	207	15,888.12
R209 On 06/11/2014			Sell	207	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>12,471</b>	<b>1,233,503.45</b>