



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 : 22/09/2014

TO DATE : 22/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Buy	3	14,035.53
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	14,029.53
GOVI On 06/11/2014	GOVI		Sell	3	0.00
GOVI On 06/11/2014	GOVI		Buy	3	14,035.53
R186 Bond Future					
R186 On 06/11/2014	Bond Future		Buy	20	2,430.48
R186 On 06/11/2014	Bond Future		Sell	20	0.00
R186 On 06/11/2014	Bond Future		Sell	300	0.00
R186 On 06/11/2014	Bond Future		Buy	300	36,401.70
R203 Bond Future					

R203 On 06/11/2014	Bond Future	Buy	150	15,663.54
R203 On 06/11/2014	Bond Future	Sell	150	0.00
R203 On 06/11/2014	Bond Future	Sell	150	0.00
R203 On 06/11/2014	Bond Future	Buy	150	15,663.54

R208 Bond Futures

R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Buy	1	96.04
R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	192.09
R208 On 06/11/2014	Bond Future	Sell	7	0.00
R208 On 06/11/2014	Bond Future	Buy	7	672.30
R208 On 06/11/2014	Bond Future	Sell	9	0.00
R208 On 06/11/2014	Bond Future	Buy	9	864.39
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,440.65
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,440.65
R208 On 06/11/2014	Bond Future	Sell	17	0.00
R208 On 06/11/2014	Bond Future	Buy	17	1,632.74
R208 On 06/11/2014	Bond Future	Sell	19	0.00
R208 On 06/11/2014	Bond Future	Buy	19	1,824.82
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,209.00
R208 On 06/11/2014	Bond Future	Sell	29	0.00
R208 On 06/11/2014	Bond Future	Buy	29	2,785.26
R208 On 06/11/2014	Bond Future	Sell	39	0.00
R208 On 06/11/2014	Bond Future	Buy	39	3,745.69
R208 On 06/11/2014	Bond Future	Sell	41	0.00
R208 On 06/11/2014	Bond Future	Buy	41	3,937.78
R208 On 06/11/2014	Bond Future	Sell	43	0.00
R208 On 06/11/2014	Bond Future	Buy	43	4,129.86
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,706.12
R208 On 06/11/2014	Bond Future	Sell	57	0.00
R208 On 06/11/2014	Bond Future	Buy	57	5,474.47
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,011.16
R208 On 06/11/2014	Bond Future	Sell	101	0.00
R208 On 06/11/2014	Bond Future	Buy	101	9,700.38
R208 On 06/11/2014	Bond Future	Sell	245	0.00
R208 On 06/11/2014	Bond Future	Buy	245	23,530.62
R208 On 06/11/2014	Bond Future	Sell	355	0.00
R208 On 06/11/2014	Bond Future	Buy	355	34,095.38
R208 On 06/11/2014	Bond Future	Sell	395	0.00
R208 On 06/11/2014	Bond Future	Buy	395	37,937.12

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014	Bond Future		Sell	465	0.00
R208 On 06/11/2014	Bond Future		Buy	465	44,660.15
R208 On 06/11/2014	Bond Future		Buy	1,100	105,674.86
R208 On 06/11/2014	Bond Future		Sell	1,100	0.00
R208 On 06/11/2014	Bond Future		Sell	1,100	0.00
R208 On 06/11/2014	Bond Future		Buy	1,100	105,674.86
R208 On 06/11/2014	Bond Future		Sell	2,000	0.00
R208 On 06/11/2014	Bond Future		Buy	2,000	192,086.66
Grand Total for Daily Detailed Turnover:				6,829	707,782.88