



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 : 10/10/2014

TO DATE : 10/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,685.00
ALBI On 06/11/2014			Buy	1	4,681.80
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,685.00
I2038 Bond Future					
2038 On 06/11/2014			Sell	114	0.00
2038 On 06/11/2014			Buy	114	14,071.11
2038 On 06/11/2014			Sell	114	0.00
2038 On 06/11/2014			Buy	114	14,071.11
R186 Bond Future					

R186 On 05/02/2015	Bond Future	Buy	5	592.76
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	12	1,422.62
R186 On 05/02/2015	Bond Future	Sell	12	0.00
R186 On 05/02/2015	Bond Future	Buy	15	1,778.28
R186 On 05/02/2015	Bond Future	Sell	15	0.00
R186 On 06/11/2014	Bond Future	Buy	36	4,389.97
R186 On 06/11/2014	Bond Future	Sell	36	0.00
R186 On 05/02/2015	Bond Future	Buy	36	4,267.87
R186 On 05/02/2015	Bond Future	Sell	36	0.00
R186 On 05/02/2015	Bond Future	Buy	36	4,267.87
R186 On 05/02/2015	Bond Future	Sell	36	0.00
R186 On 05/02/2015	Bond Future	Buy	41	4,860.63
R186 On 05/02/2015	Bond Future	Sell	41	0.00
R186 On 05/02/2015	Bond Future	Buy	42	4,979.18
R186 On 05/02/2015	Bond Future	Sell	42	0.00
R186 On 05/02/2015	Bond Future	Buy	55	6,520.36
R186 On 05/02/2015	Bond Future	Sell	55	0.00
R186 On 05/02/2015	Bond Future	Buy	61	7,231.67
R186 On 05/02/2015	Bond Future	Sell	61	0.00
R186 On 05/02/2015	Bond Future	Buy	70	8,298.64
R186 On 05/02/2015	Bond Future	Sell	70	0.00
R186 On 05/02/2015	Bond Future	Buy	75	8,891.40
R186 On 05/02/2015	Bond Future	Sell	75	0.00
R186 On 06/11/2014	Bond Future	Buy	82	9,999.39
R186 On 06/11/2014	Bond Future	Sell	82	0.00
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,248.19
R186 On 06/11/2014	Bond Future	Buy	134	16,340.46
R186 On 06/11/2014	Bond Future	Sell	134	0.00
R186 On 06/11/2014	Bond Future	Buy	164	19,998.77
R186 On 06/11/2014	Bond Future	Sell	164	0.00
R186 On 05/02/2015	Bond Future	Buy	238	28,215.37
R186 On 05/02/2015	Bond Future	Sell	238	0.00
R186 On 06/11/2014	Bond Future	Buy	249	30,363.99
R186 On 06/11/2014	Bond Future	Sell	249	0.00
R186 On 05/02/2015	Bond Future	Buy	686	81,326.65
R186 On 05/02/2015	Bond Future	Sell	686	0.00
R186 On 06/11/2014	Bond Future	Buy	1,105	134,747.82
R186 On 06/11/2014	Bond Future	Sell	1,105	0.00
R186 On 06/11/2014	Bond Future	Buy	1,770	215,840.40
R186 On 06/11/2014	Bond Future	Sell	1,770	0.00

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Buy	18	1,803.69
R248 On 06/11/2014	Bond Future	Sell	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 06/11/2014			Buy	18	1,804.16
R248 On 06/11/2014			Sell	18	0.00
R207 Bond Future					
R207 On 06/11/2014			Sell	6	0.00
R207 On 06/11/2014			Buy	6	605.35
R207 On 06/11/2014			Sell	14	0.00
R207 On 06/11/2014			Buy	14	1,412.47
R207 On 06/11/2014			Sell	18	0.00
R207 On 06/11/2014			Buy	18	1,816.04
R207 On 06/11/2014			Sell	43	0.00
R207 On 06/11/2014			Buy	43	4,338.31
R207 On 06/11/2014			Sell	43	0.00
R207 On 06/11/2014			Buy	43	4,338.31
R207 On 06/11/2014			Buy	49	4,943.65
R207 On 06/11/2014			Sell	49	0.00
R207 On 06/11/2014			Sell	50	0.00
R207 On 06/11/2014			Buy	50	5,044.54
R207 On 06/11/2014			Sell	66	0.00
R207 On 06/11/2014			Buy	66	6,658.80
R207 On 06/11/2014			Sell	73	0.00
R207 On 06/11/2014			Buy	73	7,365.03
R207 On 06/11/2014			Sell	84	0.00
R207 On 06/11/2014			Buy	84	8,474.83
R207 On 06/11/2014			Sell	90	0.00
R207 On 06/11/2014			Buy	90	9,080.18
R207 On 06/11/2014			Sell	100	0.00
R207 On 06/11/2014			Buy	100	10,089.09
R207 On 06/11/2014			Sell	200	0.00
R207 On 06/11/2014			Buy	200	20,178.18
R207 On 06/11/2014			Buy	286	28,854.79
R207 On 06/11/2014			Sell	286	0.00
R207 On 06/11/2014			Sell	286	0.00
R207 On 06/11/2014			Buy	286	28,854.79
R207 On 05/02/2015			Buy	286	28,275.88
R207 On 05/02/2015			Sell	286	0.00
R207 On 05/02/2015			Sell	286	0.00
R207 On 05/02/2015			Buy	286	28,275.88
R207 On 06/11/2014			Buy	836	84,344.78
R207 On 06/11/2014			Sell	836	0.00
R207 On 05/02/2015			Sell	836	0.00
R207 On 05/02/2015			Buy	836	82,652.57

R207 On 05/02/2015	Bond Future	Sell	836	0.00
R207 On 05/02/2015	Bond Future	Buy	836	82,652.57
Grand Total for Daily Detailed Turnover:			9,767	1,100,640.20