



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 : 20/10/2014

TO DATE : 20/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 06/11/2014			Sell	1	0.00
ALBI On 06/11/2014			Buy	1	4,717.10
ALBI On 06/11/2014			Sell	7	0.00
ALBI On 06/11/2014			Buy	7	33,019.70
ALBI On 06/11/2014			Sell	8	0.00
ALBI On 06/11/2014			Buy	8	37,736.80
<b>Govi Total Return Index</b>					
GOVI On 06/11/2014	GOVI		Sell	1	0.00
GOVI On 06/11/2014	GOVI		Buy	1	4,704.70
GOVI On 06/11/2014	GOVI		Sell	4	0.00
GOVI On 06/11/2014	GOVI		Buy	4	18,818.80
GOVI On 06/11/2014	GOVI		Buy	5	23,523.50
GOVI On 06/11/2014	GOVI		Sell	5	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Sell	5	0.00
R186 On 06/11/2014			Buy	5	612.66
R186 On 06/11/2014			Sell	6	0.00
R186 On 06/11/2014			Buy	6	735.20
R186 On 06/11/2014			Sell	6	0.00
R186 On 06/11/2014			Buy	6	735.20
R186 On 06/11/2014			Sell	7	0.00
R186 On 06/11/2014			Buy	7	857.73
R186 On 06/11/2014			Sell	7	0.00
R186 On 06/11/2014			Buy	7	857.73
R186 On 06/11/2014			Sell	7	0.00
R186 On 06/11/2014			Buy	7	857.73
R186 On 05/02/2015			Buy	8	953.56
R186 On 05/02/2015			Sell	8	0.00
R186 On 06/11/2014			Sell	10	0.00
R186 On 06/11/2014			Buy	10	1,225.33
R186 On 06/11/2014			Sell	18	0.00
R186 On 06/11/2014			Buy	18	2,205.59
R186 On 06/11/2014			Sell	27	0.00
R186 On 06/11/2014			Buy	27	3,308.39
R186 On 06/11/2014			Sell	32	0.00
R186 On 06/11/2014			Buy	32	3,923.39
R186 On 05/02/2015			Buy	36	4,291.02
R186 On 05/02/2015			Sell	36	0.00
R186 On 06/11/2014			Sell	36	0.00
R186 On 06/11/2014			Buy	36	4,413.81
R186 On 05/02/2015			Buy	39	4,648.61
R186 On 05/02/2015			Sell	39	0.00
R186 On 06/11/2014			Sell	40	0.00
R186 On 06/11/2014			Buy	40	4,901.32
R186 On 05/02/2015			Buy	44	5,244.59
R186 On 05/02/2015			Sell	44	0.00
R186 On 06/11/2014			Sell	46	0.00
R186 On 06/11/2014			Buy	46	5,639.87
R186 On 06/11/2014			Sell	49	0.00
R186 On 06/11/2014			Buy	49	6,004.11
R186 On 06/11/2014			Sell	53	0.00
R186 On 06/11/2014			Buy	53	6,494.25
R186 On 05/02/2015			Buy	69	8,224.46
R186 On 05/02/2015			Sell	69	0.00
R186 On 06/11/2014			Sell	82	0.00
R186 On 06/11/2014			Buy	82	10,047.70

R186 On 06/11/2014	Bond Future	Sell	87	0.00
R186 On 06/11/2014	Bond Future	Buy	87	10,666.72
R186 On 05/02/2015	Bond Future	Buy	91	10,846.76
R186 On 05/02/2015	Bond Future	Sell	91	0.00
R186 On 05/02/2015	Bond Future	Buy	100	11,919.51
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,260.59
R186 On 06/11/2014	Bond Future	Sell	113	0.00
R186 On 06/11/2014	Bond Future	Buy	113	13,854.47
R186 On 06/11/2014	Bond Future	Sell	128	0.00
R186 On 06/11/2014	Bond Future	Buy	128	15,693.56
R186 On 06/11/2014	Bond Future	Sell	158	0.00
R186 On 06/11/2014	Bond Future	Buy	158	19,360.21
R186 On 05/02/2015	Bond Future	Buy	159	18,952.03
R186 On 05/02/2015	Bond Future	Sell	159	0.00
R186 On 05/02/2015	Bond Future	Buy	450	53,637.81
R186 On 05/02/2015	Bond Future	Sell	450	0.00
R186 On 06/11/2014	Bond Future	Sell	450	0.00
R186 On 06/11/2014	Bond Future	Buy	450	55,172.67
R186 On 06/11/2014	Bond Future	Sell	488	0.00
R186 On 06/11/2014	Bond Future	Buy	488	59,796.08
R186 On 05/02/2015	Bond Future	Buy	1,000	119,195.15
R186 On 05/02/2015	Bond Future	Sell	1,000	0.00
R186 On 05/02/2015	Bond Future	Sell	1,000	0.00
R186 On 05/02/2015	Bond Future	Buy	1,000	119,197.65
R186 On 06/11/2014	Bond Future	Sell	1,000	0.00
R186 On 06/11/2014	Bond Future	Buy	1,000	122,532.95
R186 On 06/11/2014	Bond Future	Buy	1,000	122,605.94
R186 On 06/11/2014	Bond Future	Sell	1,000	0.00
R186 On 06/11/2014	Bond Future	Buy	1,000	122,605.94
R186 On 06/11/2014	Bond Future	Sell	1,000	0.00

**R2023 Bond Future**

R023 On 06/11/2014	Bond Future	Buy	651	65,567.79
R023 On 06/11/2014	Bond Future	Sell	651	0.00
R023 On 06/11/2014	Bond Future	Sell	651	0.00
R023 On 06/11/2014	Bond Future	Buy	651	65,567.79

**Grand Total for Daily Detailed Turnover: 9,328 1,224,127.83**