



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 : 27/10/2014

TO DATE : 27/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index Term Split 3-7 Years					
AL37 On 05/02/2015	Index Future		Buy	1	4,469.84
AL37 On 05/02/2015	Index Future		Sell	1	0.00
AL37 On 05/02/2015	Index Future		Buy	1	4,469.84
AL37 On 05/02/2015	Index Future		Sell	1	0.00
AL37 On 05/02/2015	Index Future		Buy	2	8,939.68
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	2	8,939.68
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	2	8,939.68
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	2	8,939.68
AL37 On 05/02/2015	Index Future		Sell	2	0.00
AL37 On 05/02/2015	Index Future		Buy	3	13,409.52
AL37 On 05/02/2015	Index Future		Sell	3	0.00

AL37 On 05/02/2015	Index Future	Buy	6	26,819.04
AL37 On 05/02/2015	Index Future	Sell	6	0.00
AL37 On 05/02/2015	Index Future	Buy	9	40,228.56
AL37 On 05/02/2015	Index Future	Sell	9	0.00
AL37 On 05/02/2015	Index Future	Buy	20	89,396.80
AL37 On 05/02/2015	Index Future	Sell	20	0.00
AL37 On 05/02/2015	Index Future	Buy	63	281,599.92
AL37 On 05/02/2015	Index Future	Sell	63	0.00

Govi Total Return Index

GOVI On 06/11/2014	GOVI	Buy	3	14,275.98
GOVI On 06/11/2014	GOVI	Sell	3	0.00
GOVI On 06/11/2014	GOVI	Buy	3	14,269.98
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	14,275.98

R186 Bond Future

R186 On 05/02/2015	Bond Future	Buy	5	602.98
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	602.98
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	602.98
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	602.98
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	602.98
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	5	602.98
R186 On 05/02/2015	Bond Future	Sell	5	0.00
R186 On 05/02/2015	Bond Future	Buy	20	2,411.93
R186 On 05/02/2015	Bond Future	Sell	20	0.00
R186 On 05/02/2015	Bond Future	Buy	50	398.70
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	67	8,299.28
R186 On 06/11/2014	Bond Future	Sell	67	0.00

R203 Bond Future

R203 On 06/11/2014	Bond Future	Buy	19	1,995.77
R203 On 06/11/2014	Bond Future	Sell	19	0.00
R203 On 06/11/2014	Bond Future	Sell	19	0.00
R203 On 06/11/2014	Bond Future	Buy	19	1,995.77
R203 On 05/02/2015	Bond Future	Buy	19	2,026.16
R203 On 05/02/2015	Bond Future	Sell	19	0.00
R203 On 05/02/2015	Bond Future	Buy	19	2,026.16
R203 On 05/02/2015	Bond Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 06/11/2014	Bond Future		Buy	2,074	217,785.70
R203 On 06/11/2014	Bond Future		Sell	2,074	0.00
R203 On 05/02/2015	Bond Future		Sell	2,074	0.00
R203 On 05/02/2015	Bond Future		Buy	2,074	221,302.23
R204 Bond Future					
R204 On 05/02/2015	Bond Future		Buy	28	2,909.06
R204 On 05/02/2015	Bond Future		Sell	28	0.00
R204 On 05/02/2015	Bond Future		Buy	28	2,909.06
R204 On 05/02/2015	Bond Future		Sell	28	0.00
R204 On 06/11/2014	Bond Future		Buy	28	2,976.69
R204 On 06/11/2014	Bond Future		Sell	28	0.00
R204 On 06/11/2014	Bond Future		Sell	28	0.00
R204 On 06/11/2014	Bond Future		Buy	28	2,976.69
R204 On 05/02/2015	Bond Future		Sell	1,960	0.00
R204 On 05/02/2015	Bond Future		Buy	1,960	203,763.83
R204 On 06/11/2014	Bond Future		Buy	1,960	208,310.96
R204 On 06/11/2014	Bond Future		Sell	1,960	0.00
R207 Bond Future					
R207 On 06/11/2014	Bond Future		Sell	21	0.00
R207 On 06/11/2014	Bond Future		Buy	21	2,143.19
R207 On 06/11/2014	Bond Future		Sell	21	0.00
R207 On 06/11/2014	Bond Future		Buy	21	2,143.19
R207 On 05/02/2015	Bond Future		Sell	21	0.00
R207 On 05/02/2015	Bond Future		Buy	21	2,099.37
R207 On 05/02/2015	Bond Future		Buy	21	2,099.37
R207 On 05/02/2015	Bond Future		Sell	21	0.00
R207 On 06/11/2014	Bond Future		Sell	380	0.00
R207 On 06/11/2014	Bond Future		Buy	380	38,757.97
Grand Total for Daily Detailed Turnover:				9,007	1,471,923.14