



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 : 23/05/2014

TO DATE : 23/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2050 Bond Future</b>					
2050 On 07/08/2014			Sell	570	0.00
2050 On 07/08/2014			Buy	570	72,099.30
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Sell	20	0.00
R186 On 07/08/2014			Buy	20	161.62
R186 On 07/08/2014			Buy	25	3,000.94
R186 On 07/08/2014			Sell	25	0.00
R186 On 07/08/2014			Sell	150	0.00
R186 On 07/08/2014			Buy	150	17,807.48
R186 On 07/08/2014			Buy	150	17,807.48
R186 On 07/08/2014			Sell	150	0.00
R186 On 07/08/2014			Buy	225	27,008.48
R186 On 07/08/2014			Sell	225	0.00

R186 On 07/08/2014	Bond Future			Sell	250	0.00
R186 On 07/08/2014	Bond Future			Buy	250	30,010.05
R186 On 07/08/2014	Bond Future			Sell	250	0.00
R186 On 07/08/2014	Bond Future			Buy	250	30,010.05
R186 On 07/08/2014	Bond Future			Buy	250	30,009.42
R186 On 07/08/2014	Bond Future			Sell	250	0.00
R186 On 07/08/2014	Bond Future			Buy	250	30,010.05
R186 On 07/08/2014	Bond Future			Sell	250	0.00
R186 On 07/08/2014	Bond Future			Buy	250	30,007.95
R186 On 07/08/2014	Bond Future			Sell	250	0.00

**R209 Bond Future**

R209 On 06/11/2014	Bond Future	8.50	Call	Sell	10	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	10	763.27
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	10	763.27
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	10	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	20	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	20	1,526.53
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	20	1,526.53
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	20	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	40	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	40	3,053.07
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	40	3,053.07
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	40	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	50	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	50	3,816.33
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	50	3,816.33
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	50	0.00
R209 On 06/11/2014	Bond Future	8.50	Call	Buy	120	9,159.20
R209 On 06/11/2014	Bond Future	8.50	Call	Sell	120	0.00
R209 On 06/11/2014	Bond Future	9.50	Put	Sell	120	0.00
R209 On 06/11/2014	Bond Future	9.50	Put	Buy	120	9,159.20

**Grand Total for Daily Detailed Turnover:**

**2,870 324,569.61**