



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 : 05/06/2014

TO DATE : 05/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/08/2014			Buy	14	1,644.60
R186 On 07/08/2014			Sell	14	0.00
R186 On 07/08/2014			Buy	17	1,997.01
R186 On 07/08/2014			Sell	17	0.00
R186 On 07/08/2014			Buy	18	2,114.48
R186 On 07/08/2014			Sell	18	0.00
R186 On 07/08/2014			Buy	41	4,816.32
R186 On 07/08/2014			Sell	41	0.00
R186 On 07/08/2014			Sell	90	0.00
R186 On 07/08/2014			Buy	90	10,572.41
R186 On 07/08/2014			Sell	1,000	0.00
R186 On 07/08/2014			Buy	1,000	117,511.66
R186 On 07/08/2014			Buy	1,000	117,511.66
R186 On 07/08/2014			Sell	1,000	0.00

R204 Bond Future

R204 On 07/08/2014	Bond Future		Buy	200	20,471.52
R204 On 07/08/2014	Bond Future		Sell	200	0.00
R204 On 07/08/2014	Bond Future		Sell	200	0.00
R204 On 07/08/2014	Bond Future		Buy	200	20,471.52

R213 Bond Future

R213 On 07/08/2014	Bond Future		Buy	50	4,333.30
R213 On 07/08/2014	Bond Future		Sell	50	0.00
R213 On 07/08/2014	Bond Future		Sell	50	0.00
R213 On 07/08/2014	Bond Future		Buy	50	4,333.30

R214 Bond Future

R214 On 06/11/2014	Bond Future	9.20	Call	Buy	340	25,200.80
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	340	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	340	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	340	25,207.61
R214 On 06/11/2014	Bond Future	9.20	Call	Sell	340	0.00
R214 On 06/11/2014	Bond Future	9.20	Call	Buy	340	25,200.80
R214 On 06/11/2014	Bond Future	9.80	Put	Sell	340	0.00
R214 On 06/11/2014	Bond Future	9.80	Put	Buy	340	25,187.19

Grand Total for Daily Detailed Turnover:**4,040****406,574.16**