



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 : 23/09/2014

TO DATE : 23/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R2030 Bond Future					
2030 On 06/11/2014			Sell	1	0.00
2030 On 06/11/2014			Buy	1	97.43
R208 Bond Futures					
R208 On 06/11/2014			Sell	1	0.00
R208 On 06/11/2014			Buy	1	96.13
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	192.30
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	192.30
R208 On 06/11/2014			Sell	6	0.00
R208 On 06/11/2014			Buy	6	576.76
R208 On 06/11/2014			Sell	10	0.00
R208 On 06/11/2014			Buy	10	961.27

R208 On 06/11/2014	Bond Future	Sell	10	0.00
R208 On 06/11/2014	Bond Future	Buy	10	961.52
R208 On 06/11/2014	Bond Future	Sell	14	0.00
R208 On 06/11/2014	Bond Future	Buy	14	1,346.12
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,441.90
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,538.03
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,538.03
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,730.28
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,210.92
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,211.49
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,211.49
R208 On 06/11/2014	Bond Future	Sell	25	0.00
R208 On 06/11/2014	Bond Future	Buy	25	2,403.79
R208 On 06/11/2014	Bond Future	Sell	28	0.00
R208 On 06/11/2014	Bond Future	Buy	28	2,692.25
R208 On 06/11/2014	Bond Future	Sell	29	0.00
R208 On 06/11/2014	Bond Future	Buy	29	2,787.68
R208 On 06/11/2014	Bond Future	Sell	34	0.00
R208 On 06/11/2014	Bond Future	Buy	34	3,269.15
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Buy	40	3,845.08
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Buy	40	3,845.08
R208 On 06/11/2014	Bond Future	Sell	43	0.00
R208 On 06/11/2014	Bond Future	Buy	43	4,134.52
R208 On 06/11/2014	Bond Future	Sell	43	0.00
R208 On 06/11/2014	Bond Future	Buy	43	4,134.52
R208 On 06/11/2014	Bond Future	Sell	44	0.00
R208 On 06/11/2014	Bond Future	Buy	44	4,229.58
R208 On 06/11/2014	Bond Future	Buy	48	4,614.09
R208 On 06/11/2014	Bond Future	Sell	48	0.00
R208 On 06/11/2014	Bond Future	Sell	58	0.00
R208 On 06/11/2014	Bond Future	Buy	58	5,575.36
R208 On 06/11/2014	Bond Future	Sell	59	0.00
R208 On 06/11/2014	Bond Future	Buy	59	5,672.94
R208 On 06/11/2014	Bond Future	Sell	61	0.00
R208 On 06/11/2014	Bond Future	Buy	61	5,865.25
R208 On 06/11/2014	Bond Future	Sell	65	0.00
R208 On 06/11/2014	Bond Future	Buy	65	6,249.85

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014	Bond Future		Sell	73	0.00
R208 On 06/11/2014	Bond Future		Buy	73	7,019.07
R208 On 06/11/2014	Bond Future		Sell	74	0.00
R208 On 06/11/2014	Bond Future		Buy	74	7,113.39
R208 On 06/11/2014	Bond Future		Sell	86	0.00
R208 On 06/11/2014	Bond Future		Buy	86	8,269.04
R208 On 06/11/2014	Bond Future		Sell	102	0.00
R208 On 06/11/2014	Bond Future		Buy	102	9,804.95
R208 On 06/11/2014	Bond Future		Sell	110	0.00
R208 On 06/11/2014	Bond Future		Buy	110	10,576.68
R208 On 06/11/2014	Bond Future		Sell	152	0.00
R208 On 06/11/2014	Bond Future		Buy	152	14,615.04
R208 On 06/11/2014	Bond Future		Sell	244	0.00
R208 On 06/11/2014	Bond Future		Buy	244	23,454.97
R208 On 06/11/2014	Bond Future		Sell	356	0.00
R208 On 06/11/2014	Bond Future		Buy	356	34,221.18
R208 On 06/11/2014	Bond Future		Sell	367	0.00
R208 On 06/11/2014	Bond Future		Buy	367	35,287.64
R208 On 06/11/2014	Bond Future		Sell	394	0.00
R208 On 06/11/2014	Bond Future		Buy	394	37,874.01
R208 On 06/11/2014	Bond Future		Sell	466	0.00
R208 On 06/11/2014	Bond Future		Buy	466	44,795.14
R208 On 06/11/2014	Bond Future		Sell	533	0.00
R208 On 06/11/2014	Bond Future		Buy	533	51,248.81
R208 On 06/11/2014	Bond Future		Sell	592	0.00
R208 On 06/11/2014	Bond Future		Buy	592	56,921.75
R208 On 06/11/2014	Bond Future		Sell	698	0.00
R208 On 06/11/2014	Bond Future		Buy	698	67,113.82
R208 On 06/11/2014	Bond Future		Sell	2,000	0.00
R208 On 06/11/2014	Bond Future		Buy	2,000	192,253.84
R208 On 06/11/2014	Bond Future		Buy	3,000	288,454.83
R208 On 06/11/2014	Bond Future		Sell	3,000	0.00
R214 Bond Future					
R214 On 06/11/2014	Bond Future		Sell	2	0.00
R214 On 06/11/2014	Bond Future		Buy	2	155.60
Grand Total for Daily Detailed Turnover:				10,046	965,804.89