



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 07/06/2013

To Date : 07/06/2013

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>Govi Total Return Index</b>					
GOVI On 01/08/2013	GOVI		Buy	3	12,847.38
GOVI On 01/08/2013	GOVI		Sell	3	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,388,000.00
JBAF On 17/12/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 17/12/2014	Jibar Tradeable Future		Buy	1,000	9,337,000.00
<b>R157 Bond Future</b>					
R157 On 01/08/2013	Bond Future		Sell	15	0.00
R157 On 01/08/2013	Bond Future		Buy	15	17,923.91
R157 On 01/08/2013	Bond Future		Sell	19	0.00
R157 On 01/08/2013	Bond Future		Buy	19	22,737.67
R157 On 01/08/2013	Bond Future		Sell	29	0.00
R157 On 01/08/2013	Bond Future		Buy	29	34,704.87
R157 On 01/08/2013	Bond Future		Sell	49	0.00
R157 On 01/08/2013	Bond Future		Buy	49	58,639.26
R157 On 01/08/2013	Bond Future		Sell	61	0.00
R157 On 01/08/2013	Bond Future		Buy	61	72,999.90
R157 On 01/08/2013	Bond Future		Sell	68	0.00

R157 On 01/08/2013	Bond Future	Buy	68	81,376.93
R157 On 01/08/2013	Bond Future	Sell	76	0.00
R157 On 01/08/2013	Bond Future	Buy	76	90,950.69
R157 On 01/08/2013	Bond Future	Sell	105	0.00
R157 On 01/08/2013	Bond Future	Buy	105	125,655.56
R157 On 01/08/2013	Bond Future	Sell	120	0.00
R157 On 01/08/2013	Bond Future	Buy	120	143,606.35
R157 On 01/08/2013	Bond Future	Sell	204	0.00
R157 On 01/08/2013	Bond Future	Buy	204	243,793.91
R157 On 01/08/2013	Bond Future	Buy	211	252,387.95
R157 On 01/08/2013	Bond Future	Sell	211	0.00
R157 On 01/08/2013	Bond Future	Sell	221	0.00
R157 On 01/08/2013	Bond Future	Buy	221	264,475.03
R157 On 01/08/2013	Bond Future	Sell	253	0.00
R157 On 01/08/2013	Bond Future	Buy	253	302,770.06
R157 On 01/08/2013	Bond Future	Sell	262	0.00
R157 On 01/08/2013	Bond Future	Buy	262	313,540.54
R157 On 01/08/2013	Bond Future	Sell	290	0.00
R157 On 01/08/2013	Bond Future	Buy	290	347,048.68
R157 On 01/08/2013	Bond Future	Sell	325	0.00
R157 On 01/08/2013	Bond Future	Buy	325	388,933.87
R157 On 01/08/2013	Bond Future	Sell	383	0.00
R157 On 01/08/2013	Bond Future	Buy	383	458,077.73
R157 On 01/08/2013	Bond Future	Sell	392	0.00
R157 On 01/08/2013	Bond Future	Buy	392	469,114.08
R157 On 01/08/2013	Bond Future	Sell	469	0.00
R157 On 01/08/2013	Bond Future	Buy	469	561,261.49
R157 On 01/08/2013	Bond Future	Sell	640	0.00
R157 On 01/08/2013	Bond Future	Buy	640	765,900.54
R157 On 01/08/2013	Bond Future	Sell	1,255	0.00
R157 On 01/08/2013	Bond Future	Buy	1,255	1,501,883.10
R157 On 01/08/2013	Bond Future	Sell	2,369	0.00
R157 On 01/08/2013	Bond Future	Buy	2,369	2,835,028.73
R157 On 01/08/2013	Bond Future	Sell	3,155	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 01/08/2013			Buy	3,155	3,775,650.34
<b>R186 Bond Future</b>					
R186 On 01/08/2013			Sell	20	0.00
R186 On 01/08/2013			Buy	20	24,752.05
R186 On 01/08/2013			Sell	20	0.00
R186 On 01/08/2013			Buy	20	24,393.98
R186 On 01/08/2013			Buy	250	307,037.20
R186 On 01/08/2013			Sell	250	0.00
R186 On 01/08/2013			Buy	250	307,037.20
R186 On 01/08/2013			Sell	250	0.00
R186 On 01/08/2013			Buy	500	609,949.95
R186 On 01/08/2013			Sell	500	0.00
R186 On 01/08/2013			Buy	2,700	3,293,471.34
R186 On 01/08/2013			Sell	2,700	0.00
<b>R197 Bond Future</b>					
R197 On 01/08/2013			Sell	48	0.00
R197 On 01/08/2013			Buy	48	138,778.08
<b>R2023 Bond Future</b>					
R023 On 01/08/2013			Sell	5	0.00
R023 On 01/08/2013			Buy	5	5,210.27
R023 On 01/08/2013			Sell	132	0.00
R023 On 01/08/2013			Buy	132	137,505.63
<b>R203 Bond Future</b>					
R203 On 01/08/2013			Buy	15	16,232.42
R203 On 01/08/2013			Sell	15	0.00
<b>R204 Bond Future</b>					
R204 On 01/08/2013			Sell	15	0.00
R204 On 01/08/2013			Buy	15	15,799.18
R204 On 01/08/2013			Sell	26	0.00
R204 On 01/08/2013			Buy	26	27,407.63
R204 On 01/08/2013			Sell	28	0.00
R204 On 01/08/2013			Buy	28	29,515.91

R204 On 01/08/2013	Bond Future	Sell	32	0.00
R204 On 01/08/2013	Bond Future	Buy	32	33,732.47
R204 On 01/08/2013	Bond Future	Sell	44	0.00
R204 On 01/08/2013	Bond Future	Buy	44	46,382.15
R204 On 01/08/2013	Bond Future	Sell	51	0.00
R204 On 01/08/2013	Bond Future	Buy	51	53,761.12
R204 On 01/08/2013	Bond Future	Sell	94	0.00
R204 On 01/08/2013	Bond Future	Buy	94	99,089.13
R204 On 01/08/2013	Bond Future	Sell	107	0.00
R204 On 01/08/2013	Bond Future	Buy	107	112,792.95
R204 On 01/08/2013	Bond Future	Sell	111	0.00
R204 On 01/08/2013	Bond Future	Buy	111	117,009.51
R204 On 01/08/2013	Bond Future	Sell	137	0.00
R204 On 01/08/2013	Bond Future	Buy	137	144,417.14
R204 On 01/08/2013	Bond Future	Sell	166	0.00
R204 On 01/08/2013	Bond Future	Buy	166	174,987.19
<b>R207 Bond Future</b>				
R207 On 01/08/2013	Bond Future	Sell	10	0.00
R207 On 01/08/2013	Bond Future	Buy	10	10,051.64
<b>R208 Bond Futures</b>				
R208 On 01/08/2013	Bond Future	Sell	15	0.00
R208 On 01/08/2013	Bond Future	Buy	15	14,835.29
R208 On 01/08/2013	Bond Future	Sell	19	0.00
R208 On 01/08/2013	Bond Future	Buy	19	18,799.69
R208 On 01/08/2013	Bond Future	Sell	47	0.00
R208 On 01/08/2013	Bond Future	Buy	47	46,504.50
R208 On 01/08/2013	Bond Future	Sell	49	0.00
R208 On 01/08/2013	Bond Future	Buy	49	48,483.41
R208 On 01/08/2013	Bond Future	Sell	50	0.00
R208 On 01/08/2013	Bond Future	Buy	50	49,472.87
R208 On 01/08/2013	Bond Future	Sell	61	0.00
R208 On 01/08/2013	Bond Future	Buy	61	60,356.90
R208 On 01/08/2013	Bond Future	Sell	102	0.00
R208 On 01/08/2013	Bond Future	Buy	102	100,924.65
R208 On 01/08/2013	Bond Future	Sell	115	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 01/08/2013			Buy	115	113,787.60
R208 On 01/08/2013			Sell	118	0.00
R208 On 01/08/2013			Buy	118	116,755.97
R208 On 01/08/2013			Sell	220	0.00
R208 On 01/08/2013			Buy	220	217,680.63
R208 On 01/08/2013			Sell	245	0.00
R208 On 01/08/2013			Buy	245	242,417.06
R208 On 01/08/2013			Sell	251	0.00
R208 On 01/08/2013			Buy	251	248,353.81
R208 On 01/08/2013			Sell	299	0.00
R208 On 01/08/2013			Buy	299	295,847.76
R208 On 01/08/2013			Sell	321	0.00
R208 On 01/08/2013			Buy	321	317,615.83
R208 On 01/08/2013			Sell	390	0.00
R208 On 01/08/2013			Buy	390	385,888.39
R208 On 01/08/2013			Sell	466	0.00
R208 On 01/08/2013			Buy	466	461,087.15
R208 On 01/08/2013			Sell	586	0.00
R208 On 01/08/2013			Buy	586	579,822.04
R208 On 01/08/2013			Sell	1,397	0.00
R208 On 01/08/2013			Buy	1,397	1,382,271.99
R208 On 01/08/2013			Sell	1,433	0.00
R208 On 01/08/2013			Buy	1,433	1,417,892.45
R208 On 01/08/2013			Sell	2,427	0.00
R208 On 01/08/2013			Buy	2,427	2,401,413.11
<b>R209 Bond Future</b>					
R209 On 01/08/2013			Buy	15	11,561.47
R209 On 01/08/2013			Sell	15	0.00
<b>R213 Bond Future</b>					
R213 On 01/08/2013			Sell	10	0.00
R213 On 01/08/2013			Buy	10	8,875.63
<b>R214 Bond Future</b>					

R214 On 01/08/2013	Bond Future	Sell	5	0.00
R214 On 01/08/2013	Bond Future	Buy	5	3,920.34

**Grand Total for Daily Detailed Turnover:** **26,376** **46,140,191.25**