



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 27/09/2013

To Date : 27/09/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/11/2013	Index Future		Buy	3	13,045.98
ALBI On 07/11/2013	Index Future		Sell	3	0.00
ALBI On 07/11/2013	Index Future		Sell	3	0.00
ALBI On 07/11/2013	Index Future		Buy	3	13,054.89
Jibar Tradeable Future					
JBAF On 20/11/2013	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 20/11/2013	Jibar Tradeable Future		Buy	1,000	23,691.25
JBAF On 20/11/2013	Jibar Tradeable Future		Buy	1,000	23,690.00
JBAF On 20/11/2013	Jibar Tradeable Future		Sell	1,000	0.00
New Inflation Linked Index					
IGOV On 07/11/2013	Index Future		Sell	12	0.00
IGOV On 07/11/2013	Index Future		Buy	12	23,641.56
IGOV On 07/11/2013	Index Future		Sell	12	0.00
IGOV On 07/11/2013	Index Future		Buy	12	23,622.12
R157 Bond Future					
R157 On 07/11/2013	Bond Future		Buy	108	12,393.83
R157 On 07/11/2013	Bond Future		Sell	108	0.00
R186 Bond Future					
R186 On 07/11/2013	Bond Future		Buy	20	2,487.96
R186 On 07/11/2013	Bond Future		Sell	20	0.00

R186 On 07/11/2013	Bond Future			Sell	100	0.00
R186 On 07/11/2013	Bond Future			Buy	100	12,389.26
R186 On 08/05/2014	Bond Future	7.50	Call	Buy	1,933	15,925.99
R186 On 08/05/2014	Bond Future	7.50	Call	Sell	1,933	0.00
R186 On 08/05/2014	Bond Future	7.50	Call	Buy	1,933	15,925.99
R186 On 08/05/2014	Bond Future	7.50	Call	Sell	1,933	0.00
R186 On 08/05/2014	Bond Future	7.50	Call	Buy	1,933	15,925.99
R186 On 08/05/2014	Bond Future	7.50	Call	Sell	1,933	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	1,933	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	1,933	15,926.18
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	1,933	15,926.18
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	1,933	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	1,933	15,926.18
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	1,933	0.00

R2023 Bond Future

R023 On 07/11/2013	Bond Future			Sell	9	0.00
R023 On 07/11/2013	Bond Future			Buy	9	920.55
R023 On 07/11/2013	Bond Future			Sell	15	0.00
R023 On 07/11/2013	Bond Future			Buy	15	1,534.26

R209 Bond Future

R209 On 06/02/2014	Bond Future			Sell	10	0.00
R209 On 06/02/2014	Bond Future			Buy	10	89.10
R209 On 06/02/2014	Bond Future			Buy	100	886.40
R209 On 06/02/2014	Bond Future			Sell	100	0.00
R209 On 06/02/2014	Bond Future			Buy	100	891.00
R209 On 06/02/2014	Bond Future			Sell	100	0.00
R209 On 06/02/2014	Bond Future			Sell	100	0.00
R209 On 06/02/2014	Bond Future			Buy	100	891.00
R209 On 06/02/2014	Bond Future			Sell	100	0.00
R209 On 06/02/2014	Bond Future			Buy	100	891.00

Grand Total for Daily Detailed Turnover:

14,290

249,676.66