



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 14/10/2013

To Date : 14/10/2013

<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 07/11/2013	GOVI		Sell	3	0.00
GOVI On 07/11/2013	GOVI		Buy	3	13,232.22
GOVI On 07/11/2013	GOVI		Sell	3	0.00
GOVI On 07/11/2013	GOVI		Buy	3	13,232.22
<b>Jibar Tradeable Future</b>					
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	1,000	9,332,500.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	1,000	667,000.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	1,000	0.00
<b>R157 Bond Future</b>					
R157 On 06/02/2014	Bond Future		Buy	8	9,329.14
R157 On 06/02/2014	Bond Future		Sell	8	0.00
R157 On 07/11/2013	Bond Future		Buy	12	13,818.98
R157 On 07/11/2013	Bond Future		Sell	12	0.00
R157 On 06/02/2014	Bond Future		Buy	14	16,325.99
R157 On 06/02/2014	Bond Future		Sell	14	0.00
R157 On 07/11/2013	Bond Future		Buy	14	16,122.15
R157 On 07/11/2013	Bond Future		Sell	14	0.00
R157 On 07/11/2013	Bond Future		Buy	23	26,486.38

R157 On 07/11/2013	Bond Future			Sell	23	0.00
R157 On 07/11/2013	Bond Future			Buy	26	29,941.13
R157 On 07/11/2013	Bond Future			Sell	26	0.00
R157 On 06/02/2014	Bond Future			Buy	45	52,476.39
R157 On 06/02/2014	Bond Future			Sell	45	0.00
R157 On 07/11/2013	Bond Future			Buy	86	99,036.04
R157 On 07/11/2013	Bond Future			Sell	86	0.00
R157 On 06/02/2014	Bond Future			Buy	99	115,448.07
R157 On 06/02/2014	Bond Future			Sell	99	0.00
R157 On 06/02/2014	Bond Future			Buy	107	124,777.20
R157 On 06/02/2014	Bond Future			Sell	107	0.00
R157 On 07/11/2013	Bond Future			Buy	119	137,038.25
R157 On 07/11/2013	Bond Future			Sell	119	0.00
R157 On 07/11/2013	Bond Future			Buy	193	222,255.31
R157 On 07/11/2013	Bond Future			Sell	193	0.00
R157 On 07/11/2013	Bond Future			Buy	222	255,651.18
R157 On 07/11/2013	Bond Future			Sell	222	0.00
R157 On 07/11/2013	Bond Future			Buy	242	278,682.82
R157 On 07/11/2013	Bond Future			Sell	242	0.00
R157 On 06/02/2014	Bond Future			Buy	313	365,002.48
R157 On 06/02/2014	Bond Future			Sell	313	0.00
R157 On 06/02/2014	Bond Future			Sell	586	0.00
R157 On 06/02/2014	Bond Future			Buy	586	683,359.27
R157 On 07/11/2013	Bond Future			Buy	890	1,024,907.89
R157 On 07/11/2013	Bond Future			Sell	890	0.00
R157 On 07/11/2013	Bond Future			Sell	1,827	0.00
R157 On 07/11/2013	Bond Future			Buy	1,827	2,103,940.13

**R186 Bond Future**

R186 On 07/11/2013	Bond Future			Buy	10	12,524.27
R186 On 07/11/2013	Bond Future			Sell	10	0.00
R186 On 07/11/2013	Bond Future	8.50	Put	Buy	50	0.00
R186 On 07/11/2013	Bond Future	8.50	Put	Sell	50	0.00
R186 On 07/11/2013	Bond Future			Buy	150	187,859.30
R186 On 07/11/2013	Bond Future			Sell	150	0.00

**R208 Bond Futures**

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R208 On 07/11/2013 Bond Future			Sell	15	0.00
R208 On 07/11/2013 Bond Future			Buy	15	14,692.99
<b>Grand Total for Daily Detailed Turnover:</b>				<b>7,057</b>	<b>15,815,639.80</b>