



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 16/10/2013

To Date : 16/10/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Buy	4	18,641.36
ALBI On 06/02/2014	Index Future		Sell	4	0.00
ALBI On 06/02/2014	Index Future		Sell	4	0.00
ALBI On 06/02/2014	Index Future		Buy	4	17,841.36
ALBI On 06/02/2014	Index Future		Buy	35	163,111.90
ALBI On 06/02/2014	Index Future		Sell	35	0.00
ALBI On 06/02/2014	Index Future		Sell	35	0.00
ALBI On 06/02/2014	Index Future		Buy	35	156,111.90
ALBI On 06/02/2014	Index Future		Buy	39	181,753.26
ALBI On 06/02/2014	Index Future		Sell	39	0.00
ALBI On 06/02/2014	Index Future		Buy	39	173,953.26
ALBI On 06/02/2014	Index Future		Sell	39	0.00
R186 Bond Future					
R186 On 07/11/2013	Bond Future		Buy	54	67,624.90
R186 On 07/11/2013	Bond Future		Sell	54	0.00
R186 On 07/11/2013	Bond Future		Sell	54	0.00
R186 On 07/11/2013	Bond Future		Buy	54	67,624.90
R203 Bond Future					
R203 On 07/11/2013	Bond Future		Sell	147	0.00

R203 On 07/11/2013	Bond Future	Buy	147	157,308.32
R203 On 07/11/2013	Bond Future	Sell	147	0.00
R203 On 07/11/2013	Bond Future	Buy	147	157,308.32
R207 Bond Future				
R207 On 06/02/2014	Bond Future	Buy	8	8,041.25
R207 On 06/02/2014	Bond Future	Sell	8	0.00
R207 On 06/02/2014	Bond Future	Buy	20	20,103.13
R207 On 06/02/2014	Bond Future	Sell	20	0.00
R207 On 06/02/2014	Bond Future	Buy	25	25,128.91
R207 On 06/02/2014	Bond Future	Sell	25	0.00
R207 On 06/02/2014	Bond Future	Buy	50	50,257.82
R207 On 06/02/2014	Bond Future	Sell	50	0.00
R207 On 06/02/2014	Bond Future	Buy	52	52,268.13
R207 On 06/02/2014	Bond Future	Sell	52	0.00
R207 On 06/02/2014	Bond Future	Buy	58	58,299.07
R207 On 06/02/2014	Bond Future	Sell	58	0.00
R207 On 06/02/2014	Bond Future	Buy	81	81,417.66
R207 On 06/02/2014	Bond Future	Sell	81	0.00
R207 On 07/11/2013	Bond Future	Buy	82	84,517.14
R207 On 07/11/2013	Bond Future	Sell	82	0.00
R207 On 06/02/2014	Bond Future	Buy	98	98,505.32
R207 On 06/02/2014	Bond Future	Sell	98	0.00
R207 On 06/02/2014	Bond Future	Buy	117	117,603.29
R207 On 06/02/2014	Bond Future	Sell	117	0.00
R207 On 06/02/2014	Bond Future	Buy	232	233,196.26
R207 On 06/02/2014	Bond Future	Sell	232	0.00
R207 On 07/11/2013	Bond Future	Buy	303	312,301.13
R207 On 07/11/2013	Bond Future	Sell	303	0.00
R207 On 07/11/2013	Bond Future	Buy	321	330,853.67
R207 On 07/11/2013	Bond Future	Sell	321	0.00
R207 On 06/02/2014	Bond Future	Buy	340	341,753.14
R207 On 06/02/2014	Bond Future	Sell	340	0.00
R207 On 07/11/2013	Bond Future	Sell	706	0.00
R207 On 07/11/2013	Bond Future	Buy	706	727,671.94
R207 On 06/02/2014	Bond Future	Buy	1,081	1,086,573.96

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 06/02/2014 Bond Future			Sell	1,081	0.00
R213 Bond Future					
R213 On 07/11/2013 Bond Future			Sell	32	0.00
R213 On 07/11/2013 Bond Future			Buy	32	28,027.50
R213 On 07/11/2013 Bond Future			Buy	32	28,027.50
R213 On 07/11/2013 Bond Future			Sell	32	0.00
Grand Total for Daily Detailed Turnover:				4,196	4,845,826.27