



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 24/10/2013

To Date : 24/10/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	2	9,146.38
ALBI On 07/11/2013	Index Future		Buy	2	8,899.40
ALBI On 07/11/2013	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Sell	3	0.00
ALBI On 08/05/2014	Index Future		Buy	3	13,719.57
ALBI On 08/05/2014	Index Future		Sell	3	0.00
ALBI On 08/05/2014	Index Future		Buy	3	13,719.57
ALBI On 07/11/2013	Index Future		Buy	3	13,349.10
ALBI On 07/11/2013	Index Future		Sell	3	0.00
ALBI On 07/11/2013	Index Future		Buy	3	13,349.10
ALBI On 07/11/2013	Index Future		Sell	3	0.00
ALBI On 08/05/2014	Index Future		Sell	4	0.00
ALBI On 08/05/2014	Index Future		Buy	4	18,292.76
ALBI On 07/11/2013	Index Future		Buy	4	17,798.80
ALBI On 07/11/2013	Index Future		Sell	4	0.00
ALBI On 08/05/2014	Index Future		Sell	8	0.00
ALBI On 08/05/2014	Index Future		Buy	8	36,585.52
ALBI On 07/11/2013	Index Future		Buy	8	35,597.60

ALBI On 07/11/2013	Index Future	Sell	8	0.00
ALBI On 08/05/2014	Index Future	Sell	9	0.00
ALBI On 08/05/2014	Index Future	Buy	9	41,158.71
ALBI On 07/11/2013	Index Future	Buy	9	40,047.30
ALBI On 07/11/2013	Index Future	Sell	9	0.00
ALBI On 08/05/2014	Index Future	Sell	11	0.00
ALBI On 08/05/2014	Index Future	Buy	11	50,305.09
ALBI On 07/11/2013	Index Future	Buy	11	48,946.70
ALBI On 07/11/2013	Index Future	Sell	11	0.00
ALBI On 08/05/2014	Index Future	Sell	12	0.00
ALBI On 08/05/2014	Index Future	Buy	12	54,878.28
ALBI On 07/11/2013	Index Future	Buy	12	53,396.40
ALBI On 07/11/2013	Index Future	Sell	12	0.00
ALBI On 08/05/2014	Index Future	Sell	33	0.00
ALBI On 08/05/2014	Index Future	Buy	33	150,915.27
ALBI On 07/11/2013	Index Future	Buy	33	146,840.10
ALBI On 07/11/2013	Index Future	Sell	33	0.00

Govi Total Return Index

GOVI On 06/02/2014	GOVI	Sell	1	0.00
GOVI On 06/02/2014	GOVI	Buy	1	4,500.05

R186 Bond Future

R186 On 07/11/2013	Bond Future	Buy	50	62,942.12
R186 On 07/11/2013	Bond Future	Sell	50	0.00
R186 On 07/11/2013	Bond Future	Sell	50	0.00
R186 On 07/11/2013	Bond Future	Buy	50	62,942.12
R186 On 07/11/2013	Bond Future	Sell	50	0.00
R186 On 07/11/2013	Bond Future	Buy	50	62,942.12
R186 On 07/11/2013	Bond Future	Sell	50	0.00
R186 On 07/11/2013	Bond Future	Buy	50	62,942.10
R186 On 07/11/2013	Bond Future	Buy	50	62,942.10
R186 On 07/11/2013	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	50	61,590.36
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 08/05/2014	Bond Future	Sell	60	0.00
R186 On 08/05/2014	Bond Future	Buy	60	74,734.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 07/11/2013			Buy	60	75,882.44
R186 On 07/11/2013			Sell	60	0.00
R186 On 08/05/2014			Sell	80	0.00
R186 On 08/05/2014			Buy	80	99,646.64
R186 On 07/11/2013			Buy	80	101,176.58
R186 On 07/11/2013			Sell	80	0.00
R186 On 08/05/2014			Sell	100	0.00
R186 On 08/05/2014			Buy	100	124,558.30
R186 On 07/11/2013			Buy	100	126,470.73
R186 On 07/11/2013			Sell	100	0.00
R186 On 06/02/2014			Buy	100	123,226.77
R186 On 06/02/2014			Sell	100	0.00
R186 On 06/02/2014			Buy	200	246,361.42
R186 On 06/02/2014			Sell	200	0.00
R186 On 06/02/2014			Buy	250	307,951.78
R186 On 06/02/2014			Sell	250	0.00
R186 On 08/05/2014			Sell	300	0.00
R186 On 08/05/2014			Buy	300	373,674.90
R186 On 07/11/2013			Buy	300	379,412.19
R186 On 07/11/2013			Sell	300	0.00
R186 On 08/05/2014			Buy	540	672,614.82
R186 On 08/05/2014			Sell	540	0.00
R186 On 07/11/2013			Sell	540	0.00
R186 On 07/11/2013			Buy	540	682,941.94
R213 Bond Future					
R213 On 07/11/2013			Buy	30	26,837.69
R213 On 07/11/2013			Sell	30	0.00
R213 On 07/11/2013			Buy	40	35,783.58
R213 On 07/11/2013			Sell	40	0.00
R213 On 07/11/2013			Buy	60	53,675.37
R213 On 07/11/2013			Sell	60	0.00

R213 On 07/11/2013	Bond Future	Buy	70	62,621.27
R213 On 07/11/2013	Bond Future	Sell	70	0.00
R213 On 07/11/2013	Bond Future	Buy	180	161,026.11
R213 On 07/11/2013	Bond Future	Sell	180	0.00
R213 On 07/11/2013	Bond Future	Buy	240	214,701.48
R213 On 07/11/2013	Bond Future	Sell	240	0.00
R213 On 07/11/2013	Bond Future	Buy	391	349,784.49
R213 On 07/11/2013	Bond Future	Sell	391	0.00
R213 On 07/11/2013	Bond Future	Buy	410	366,781.70
R213 On 07/11/2013	Bond Future	Sell	410	0.00
R213 On 07/11/2013	Bond Future	Buy	490	438,348.86
R213 On 07/11/2013	Bond Future	Sell	490	0.00
R213 On 07/11/2013	Bond Future	Buy	2,480	2,218,581.96
R213 On 07/11/2013	Bond Future	Sell	2,480	0.00
R213 On 07/11/2013	Bond Future	Buy	4,391	3,928,142.49
R213 On 07/11/2013	Bond Future	Sell	4,391	0.00

Grand Total for Daily Detailed Turnover:

11,963

12,392,685.09