



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 30/10/2013

To Date : 30/10/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 07/11/2013	Index Future		Sell	1	0.00
ALBI On 07/11/2013	Index Future		Buy	1	4,410.64
ALBI On 07/11/2013	Index Future		Buy	1	4,410.64
ALBI On 07/11/2013	Index Future		Sell	1	0.00
ALBI On 07/11/2013	Index Future		Buy	1	4,410.64
ALBI On 07/11/2013	Index Future		Sell	1	0.00
ALBI On 07/11/2013	Index Future		Buy	1	4,410.64
ALBI On 07/11/2013	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,470.69
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,470.69
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,470.69
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,470.69
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,470.69
ALBI On 06/02/2014	Index Future		Sell	1	0.00

ALBI On 06/02/2014	Index Future	Buy	1	4,470.69
ALBI On 06/02/2014	Index Future	Sell	1	0.00
ALBI On 06/02/2014	Index Future	Buy	1	4,470.69
ALBI On 06/02/2014	Index Future	Buy	1	4,470.69
ALBI On 06/02/2014	Index Future	Sell	1	0.00
ALBI On 06/02/2014	Index Future	Buy	1	4,470.69
ALBI On 06/02/2014	Index Future	Sell	1	0.00
ALBI On 06/02/2014	Index Future	Buy	1	4,470.69
ALBI On 06/02/2014	Index Future	Sell	1	0.00
ALBI On 06/02/2014	Index Future	Buy	1	4,470.69
ALBI On 06/02/2014	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Sell	1	0.00
ALBI On 07/11/2013	Index Future	Buy	1	4,410.64
ALBI On 07/11/2013	Index Future	Buy	2	8,821.28
ALBI On 07/11/2013	Index Future	Sell	2	0.00
ALBI On 07/11/2013	Index Future	Buy	2	8,821.28
ALBI On 07/11/2013	Index Future	Sell	2	0.00
ALBI On 07/11/2013	Index Future	Buy	2	8,821.28
ALBI On 07/11/2013	Index Future	Sell	2	0.00
ALBI On 07/11/2013	Index Future	Buy	2	8,821.28
ALBI On 07/11/2013	Index Future	Sell	2	0.00
ALBI On 07/11/2013	Index Future	Buy	2	8,821.28

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 07/11/2013			Sell	2	0.00
ALBI On 07/11/2013			Buy	2	8,821.28
ALBI On 07/11/2013			Sell	2	0.00
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 06/02/2014			Buy	2	8,941.38
ALBI On 06/02/2014			Sell	2	0.00
ALBI On 07/11/2013			Sell	2	0.00
ALBI On 07/11/2013			Buy	2	8,821.28
ALBI On 07/11/2013			Sell	2	0.00
ALBI On 07/11/2013			Buy	2	8,821.28
ALBI On 07/11/2013			Buy	3	13,231.92
ALBI On 07/11/2013			Sell	3	0.00
ALBI On 07/11/2013			Buy	3	13,231.92
ALBI On 07/11/2013			Sell	3	0.00
ALBI On 06/02/2014			Sell	3	0.00
ALBI On 06/02/2014			Buy	3	13,412.07
ALBI On 06/02/2014			Sell	3	0.00
ALBI On 06/02/2014			Buy	3	13,412.07

ALBI On 07/11/2013	Index Future	Buy	4	17,642.56
ALBI On 07/11/2013	Index Future	Sell	4	0.00
ALBI On 07/11/2013	Index Future	Buy	4	17,642.56
ALBI On 07/11/2013	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	17,882.76
ALBI On 06/02/2014	Index Future	Sell	4	0.00
ALBI On 06/02/2014	Index Future	Buy	4	17,882.76
ALBI On 07/11/2013	Index Future	Buy	6	26,463.84
ALBI On 07/11/2013	Index Future	Sell	6	0.00
ALBI On 06/02/2014	Index Future	Sell	6	0.00
ALBI On 06/02/2014	Index Future	Buy	6	26,824.14
ALBI On 06/02/2014	Index Future	Sell	7	0.00
ALBI On 06/02/2014	Index Future	Buy	7	31,294.83
ALBI On 07/11/2013	Index Future	Buy	7	30,874.48
ALBI On 07/11/2013	Index Future	Sell	7	0.00
ALBI On 06/02/2014	Index Future	Buy	9	40,236.21
ALBI On 06/02/2014	Index Future	Sell	9	0.00
ALBI On 07/11/2013	Index Future	Sell	9	0.00
ALBI On 07/11/2013	Index Future	Buy	9	39,695.76
ALBI On 07/11/2013	Index Future	Buy	11	48,517.04
ALBI On 07/11/2013	Index Future	Sell	11	0.00
ALBI On 06/02/2014	Index Future	Sell	11	0.00
ALBI On 06/02/2014	Index Future	Buy	11	49,177.59
ALBI On 07/11/2013	Index Future	Buy	12	52,927.68
ALBI On 07/11/2013	Index Future	Sell	12	0.00
ALBI On 06/02/2014	Index Future	Sell	12	0.00
ALBI On 06/02/2014	Index Future	Buy	12	53,648.28
ALBI On 06/02/2014	Index Future	Buy	13	58,118.97
ALBI On 06/02/2014	Index Future	Sell	13	0.00
ALBI On 07/11/2013	Index Future	Sell	13	0.00
ALBI On 07/11/2013	Index Future	Buy	13	57,338.32
ALBI On 07/11/2013	Index Future	Buy	19	83,802.16
ALBI On 07/11/2013	Index Future	Sell	19	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/02/2014			Sell	19	0.00
ALBI On 06/02/2014			Buy	19	84,943.11
ALBI On 07/11/2013			Buy	31	136,729.84
ALBI On 07/11/2013			Sell	31	0.00
ALBI On 06/02/2014			Sell	31	0.00
ALBI On 06/02/2014			Buy	31	138,591.39
ALBI On 06/02/2014			Sell	83	0.00
ALBI On 06/02/2014			Buy	83	371,067.27
ALBI On 07/11/2013			Buy	83	366,083.12
ALBI On 07/11/2013			Sell	83	0.00
ALBI On 07/11/2013			Buy	95	419,430.70
ALBI On 07/11/2013			Sell	95	0.00
ALBI On 06/02/2014			Buy	95	425,142.10
ALBI On 06/02/2014			Sell	95	0.00
ALBI On 07/11/2013			Sell	170	0.00
ALBI On 07/11/2013			Buy	170	749,808.80
ALBI On 06/02/2014			Buy	170	760,017.30
ALBI On 06/02/2014			Sell	170	0.00
All Bond Term Splits 7-12 Year:					
AL7T On 07/11/2013			Sell	1	0.00
AL7T On 07/11/2013			Buy	1	4,923.34
AL7T On 06/02/2014			Buy	1	4,990.37
AL7T On 06/02/2014			Sell	1	0.00
New Inflation Linked Index					
IGOV On 06/02/2014			Sell	11	0.00
IGOV On 06/02/2014			Buy	11	22,220.33
IGOV On 07/11/2013			Buy	11	21,916.40
IGOV On 07/11/2013			Sell	11	0.00
IGOV On 06/02/2014			Sell	30	0.00
IGOV On 06/02/2014			Buy	30	60,341.10
IGOV On 07/11/2013			Buy	30	59,516.10

IGOV On 07/11/2013	Index Future	Sell	30	0.00
IGOV On 06/02/2014	Index Future	Sell	62	0.00
IGOV On 06/02/2014	Index Future	Buy	62	125,241.86
IGOV On 07/11/2013	Index Future	Buy	62	123,528.80
IGOV On 07/11/2013	Index Future	Sell	62	0.00
IGOV On 06/02/2014	Index Future	Sell	160	0.00
IGOV On 06/02/2014	Index Future	Buy	160	323,204.80
IGOV On 07/11/2013	Index Future	Buy	160	318,784.00
IGOV On 07/11/2013	Index Future	Sell	160	0.00
IGOV On 06/02/2014	Index Future	Buy	233	470,666.99
IGOV On 06/02/2014	Index Future	Sell	233	0.00
IGOV On 07/11/2013	Index Future	Buy	233	464,229.20
IGOV On 07/11/2013	Index Future	Sell	233	0.00
IGOV On 06/02/2014	Index Future	Sell	523	0.00
IGOV On 06/02/2014	Index Future	Buy	523	1,051,946.51
IGOV On 07/11/2013	Index Future	Buy	523	1,037,564.01
IGOV On 07/11/2013	Index Future	Sell	523	0.00
IGOV On 06/02/2014	Index Future	Buy	553	1,112,287.61
IGOV On 06/02/2014	Index Future	Sell	553	0.00
IGOV On 07/11/2013	Index Future	Sell	553	0.00
IGOV On 07/11/2013	Index Future	Buy	553	1,097,080.11
R157 Bond Future				
R157 On 06/02/2014	Bond Future	Sell	783	0.00
R157 On 06/02/2014	Bond Future	Buy	783	915,478.04
R157 On 07/11/2013	Bond Future	Sell	783	0.00
R157 On 07/11/2013	Bond Future	Buy	783	903,954.71
R186 Bond Future				
R186 On 06/02/2014	Bond Future	Sell	1,391	0.00
R186 On 06/02/2014	Bond Future	Buy	1,391	1,688,378.27
R186 On 07/11/2013	Bond Future	Buy	1,391	1,739,953.22
R186 On 07/11/2013	Bond Future	Sell	1,391	0.00
R2023 Bond Future				
R023 On 07/11/2013	Bond Future	Buy	142	146,609.43
R023 On 07/11/2013	Bond Future	Sell	142	0.00
R023 On 07/11/2013	Bond Future	Buy	142	146,609.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R023 On 07/11/2013			Sell	142	0.00
R023 On 06/02/2014			Sell	142	0.00
R023 On 06/02/2014			Buy	142	148,411.85
R023 On 06/02/2014			Sell	142	0.00
R023 On 06/02/2014			Buy	142	148,411.85
R023 On 07/11/2013			Buy	1,225	1,264,764.48
R023 On 07/11/2013			Sell	1,225	0.00
R023 On 06/02/2014			Buy	1,225	1,280,313.53
R023 On 06/02/2014			Sell	1,225	0.00
R203 Bond Future					
R203 On 07/11/2013			Sell	250	0.00
R203 On 07/11/2013			Buy	250	268,147.43
R203 On 07/11/2013			Buy	250	268,147.43
R203 On 07/11/2013			Sell	250	0.00
R203 On 07/11/2013			Buy	1,578	1,692,933.79
R203 On 07/11/2013			Sell	1,578	0.00
R203 On 06/02/2014			Sell	1,578	0.00
R203 On 06/02/2014			Buy	1,578	1,713,901.78
R204 Bond Future					
R204 On 06/02/2014			Sell	2,624	0.00
R204 On 06/02/2014			Buy	2,624	2,778,831.48
R204 On 07/11/2013			Sell	2,624	0.00
R204 On 07/11/2013			Buy	2,624	2,849,280.11
R207 Bond Future					
R207 On 07/11/2013			Buy	655	677,442.46
R207 On 07/11/2013			Sell	655	0.00
R207 On 06/02/2014			Buy	655	662,092.41
R207 On 06/02/2014			Sell	655	0.00
R208 Bond Futures					
R208 On 07/11/2013			Buy	802	787,197.17
R208 On 07/11/2013			Sell	802	0.00
R208 On 06/02/2014			Buy	802	797,125.44

R208 On 06/02/2014	Bond Future	Sell	802	0.00
R209 Bond Future				
R209 On 07/11/2013	Bond Future	Sell	909	0.00
R209 On 07/11/2013	Bond Future	Buy	909	695,050.40
R209 On 06/02/2014	Bond Future	Sell	909	0.00
R209 On 06/02/2014	Bond Future	Buy	909	703,911.06
R213 Bond Future				
R213 On 06/02/2014	Bond Future	Sell	5	0.00
R213 On 06/02/2014	Bond Future	Buy	5	4,418.65
R213 On 06/02/2014	Bond Future	Sell	11	0.00
R213 On 06/02/2014	Bond Future	Buy	11	9,721.04
R213 On 06/02/2014	Bond Future	Sell	19	0.00
R213 On 06/02/2014	Bond Future	Buy	19	16,790.88
R213 On 06/02/2014	Bond Future	Sell	34	0.00
R213 On 06/02/2014	Bond Future	Buy	34	30,046.84
R213 On 06/02/2014	Bond Future	Sell	52	0.00
R213 On 06/02/2014	Bond Future	Buy	52	45,953.99
R213 On 06/02/2014	Bond Future	Sell	62	0.00
R213 On 06/02/2014	Bond Future	Buy	62	54,791.29
R213 On 06/02/2014	Bond Future	Sell	113	0.00
R213 On 06/02/2014	Bond Future	Buy	113	99,861.55
R213 On 06/02/2014	Bond Future	Sell	215	0.00
R213 On 06/02/2014	Bond Future	Buy	215	190,002.06
R213 On 06/02/2014	Bond Future	Buy	383	339,119.46
R213 On 06/02/2014	Bond Future	Sell	383	0.00
R213 On 07/11/2013	Bond Future	Sell	383	0.00
R213 On 07/11/2013	Bond Future	Buy	383	334,851.19
R213 On 06/02/2014	Bond Future	Sell	509	0.00
R213 On 06/02/2014	Bond Future	Buy	509	449,818.82
R213 On 06/02/2014	Bond Future	Buy	909	804,855.32
R213 On 06/02/2014	Bond Future	Sell	909	0.00
R213 On 07/11/2013	Bond Future	Buy	909	794,725.16
R213 On 07/11/2013	Bond Future	Sell	909	0.00
R213 On 06/02/2014	Bond Future	Buy	1,020	901,405.11
R213 On 06/02/2014	Bond Future	Sell	1,020	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R214 Bond Future					
R214 On 06/02/2014	Bond Future		Buy	563	438,045.19
R214 On 06/02/2014	Bond Future		Sell	563	0.00
R214 On 07/11/2013	Bond Future		Buy	563	432,473.80
R214 On 07/11/2013	Bond Future		Sell	563	0.00
R248 Bond Future					
R248 On 07/11/2013	Bond Future		Buy	780	774,017.09
R248 On 07/11/2013	Bond Future		Sell	780	0.00
R248 On 06/02/2014	Bond Future		Sell	780	0.00
R248 On 06/02/2014	Bond Future		Buy	780	783,988.84
Grand Total for Daily Detailed Turnover:				32,452	39,495,141.02