



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 31/10/2013

To Date : 31/10/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
<b>Govi Total Return Index</b>						
GOVI On 06/02/2014			GOVI	Buy	1	4,459.87
GOVI On 06/02/2014			GOVI	Sell	1	0.00
<b>New Inflation Linked Index</b>						
IGOV On 06/02/2014			Index Future	Buy	2	4,030.00
IGOV On 06/02/2014			Index Future	Sell	2	0.00
<b>R157 Bond Future</b>						
R157 On 06/02/2014			Bond Future	Buy	783	915,478.04
R157 On 06/02/2014			Bond Future	Sell	783	0.00
R157 On 06/02/2014			Bond Future	Sell	783	0.00
R157 On 06/02/2014			Bond Future	Buy	783	916,090.35
R157 On 07/11/2013			Bond Future	Sell	783	0.00
R157 On 07/11/2013			Bond Future	Buy	783	903,954.71
R157 On 07/11/2013			Bond Future	Sell	783	0.00
R157 On 07/11/2013			Bond Future	Buy	783	903,855.82
<b>R186 Bond Future</b>						
R186 On 06/02/2014			Bond Future	Buy	2	2,419.16
R186 On 06/02/2014			Bond Future	Sell	2	0.00
R186 On 06/02/2014			Bond Future	Sell	2	0.00
R186 On 06/02/2014			Bond Future	Buy	2	2,419.16

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 06/02/2014	Bond Future	Buy	1,391	1,689,761.76
R186 On 06/02/2014	Bond Future	Sell	1,391	0.00
R186 On 07/11/2013	Bond Future	Sell	1,391	0.00
R186 On 07/11/2013	Bond Future	Buy	1,391	1,739,953.22
R186 On 07/11/2013	Bond Future	Buy	1,391	1,739,587.38
R186 On 07/11/2013	Bond Future	Sell	1,391	0.00
<b>R2023 Bond Future</b>				
R023 On 06/02/2014	Bond Future	Buy	142	148,411.85
R023 On 06/02/2014	Bond Future	Sell	142	0.00
R023 On 06/02/2014	Bond Future	Buy	142	148,411.85
R023 On 06/02/2014	Bond Future	Sell	142	0.00
R023 On 06/02/2014	Bond Future	Buy	142	148,471.51
R023 On 06/02/2014	Bond Future	Sell	142	0.00
R023 On 06/02/2014	Bond Future	Sell	142	0.00
R023 On 06/02/2014	Bond Future	Buy	142	148,471.51
R023 On 07/11/2013	Bond Future	Sell	142	0.00
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
R023 On 07/11/2013	Bond Future	Buy	142	146,584.65
R023 On 07/11/2013	Bond Future	Sell	142	0.00
R023 On 07/11/2013	Bond Future	Buy	142	146,584.65
R023 On 07/11/2013	Bond Future	Sell	142	0.00
R023 On 06/02/2014	Bond Future	Sell	1,225	0.00
R023 On 06/02/2014	Bond Future	Buy	1,225	1,280,313.53
R023 On 06/02/2014	Bond Future	Buy	1,225	1,280,828.15
R023 On 06/02/2014	Bond Future	Sell	1,225	0.00
R023 On 07/11/2013	Bond Future	Buy	1,225	1,264,764.48
R023 On 07/11/2013	Bond Future	Sell	1,225	0.00
R023 On 07/11/2013	Bond Future	Buy	1,225	1,264,550.72
R023 On 07/11/2013	Bond Future	Sell	1,225	0.00
<b>R203 Bond Future</b>				
R203 On 06/02/2014	Bond Future	Buy	41	44,550.53

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 06/02/2014			Sell	41	0.00
R203 On 06/02/2014			Buy	41	44,550.53
R203 On 06/02/2014			Sell	41	0.00
R203 On 06/02/2014			Sell	41	0.00
R203 On 06/02/2014			Buy	41	44,550.53
R203 On 06/02/2014			Buy	41	44,550.53
R203 On 06/02/2014			Sell	41	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 07/11/2013			Buy	1,578	1,692,689.67
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
R203 On 06/02/2014			Buy	1,578	1,715,277.48
R203 On 06/02/2014			Sell	1,578	0.00
<b>R204 Bond Future</b>					
R204 On 06/02/2014			Sell	2,624	0.00
R204 On 06/02/2014			Buy	2,624	2,778,831.48
R204 On 06/02/2014			Buy	2,624	2,781,480.15
R204 On 06/02/2014			Sell	2,624	0.00
R204 On 07/11/2013			Sell	2,624	0.00
R204 On 07/11/2013			Buy	2,624	2,849,280.11
R204 On 07/11/2013			Buy	2,624	2,848,810.94
R204 On 07/11/2013			Sell	2,624	0.00
<b>R207 Bond Future</b>					
R207 On 07/11/2013			Sell	655	0.00
R207 On 07/11/2013			Buy	655	677,442.46
R207 On 07/11/2013			Buy	655	677,338.19
R207 On 07/11/2013			Sell	655	0.00
R207 On 06/02/2014			Sell	655	0.00
R207 On 06/02/2014			Buy	655	662,092.41

R207 On 06/02/2014	Bond Future	Sell	655	0.00
R207 On 06/02/2014	Bond Future	Buy	655	662,546.71
<b>R208 Bond Futures</b>				
R208 On 07/11/2013	Bond Future	Buy	802	787,197.17
R208 On 07/11/2013	Bond Future	Sell	802	0.00
R208 On 07/11/2013	Bond Future	Sell	802	0.00
R208 On 07/11/2013	Bond Future	Buy	802	787,041.26
R208 On 06/02/2014	Bond Future	Sell	802	0.00
R208 On 06/02/2014	Bond Future	Buy	802	797,125.44
R208 On 06/02/2014	Bond Future	Buy	802	797,765.04
R208 On 06/02/2014	Bond Future	Sell	802	0.00
<b>R209 Bond Future</b>				
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 07/11/2013	Bond Future	Buy	909	694,866.32
R209 On 07/11/2013	Bond Future	Sell	909	0.00
R209 On 06/02/2014	Bond Future	Buy	909	703,911.06
R209 On 06/02/2014	Bond Future	Sell	909	0.00
R209 On 06/02/2014	Bond Future	Buy	909	704,381.65
R209 On 06/02/2014	Bond Future	Sell	909	0.00
<b>R213 Bond Future</b>				
R213 On 06/02/2014	Bond Future	Sell	1,292	0.00
R213 On 06/02/2014	Bond Future	Buy	1,292	1,143,974.78
R213 On 06/02/2014	Bond Future	Sell	1,292	0.00
R213 On 06/02/2014	Bond Future	Buy	1,292	1,144,740.42
R213 On 07/11/2013	Bond Future	Sell	1,292	0.00
R213 On 07/11/2013	Bond Future	Buy	1,292	1,129,576.35
R213 On 07/11/2013	Bond Future	Buy	1,292	1,129,284.10
R213 On 07/11/2013	Bond Future	Sell	1,292	0.00
<b>R214 Bond Future</b>				
R214 On 07/11/2013	Bond Future	Buy	563	432,473.80
R214 On 07/11/2013	Bond Future	Sell	563	0.00
R214 On 07/11/2013	Bond Future	Buy	563	432,359.85
R214 On 07/11/2013	Bond Future	Sell	563	0.00
R214 On 06/02/2014	Bond Future	Buy	563	438,045.19

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R214 On 06/02/2014			Sell	563	0.00
R214 On 06/02/2014			Sell	563	0.00
R214 On 06/02/2014			Buy	563	438,279.74
<b>R248 Bond Future</b>					
R248 On 06/02/2014			Buy	780	783,988.84
R248 On 06/02/2014			Sell	780	0.00
R248 On 06/02/2014			Sell	780	0.00
R248 On 06/02/2014			Buy	780	784,408.17
R248 On 07/11/2013			Buy	780	774,017.09
R248 On 07/11/2013			Sell	780	0.00
R248 On 07/11/2013			Sell	780	0.00
R248 On 07/11/2013			Buy	780	773,810.47
<b>Grand Total for Daily Detailed Turnover:</b>				<b>51,715</b>	<b>53,084,123.91</b>