



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 06/11/2013

To Date : 06/11/2013

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	38	167,531.74
GOVI On 06/02/2014	GOVI		Sell	38	0.00
GOVI On 07/11/2013	GOVI		Buy	38	165,304.94
GOVI On 07/11/2013	GOVI		Sell	38	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	100	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	100	931,700.00
<b>New Inflation Linked Index</b>					
IGOV On 07/11/2013	Index Future		Sell	320	0.00
IGOV On 07/11/2013	Index Future		Buy	320	635,740.80
IGOV On 06/02/2014	Index Future		Sell	320	0.00
IGOV On 06/02/2014	Index Future		Buy	320	644,464.00
<b>R157 Bond Future</b>					
R157 On 06/02/2014	Bond Future		Buy	137	159,497.95
R157 On 06/02/2014	Bond Future		Sell	137	0.00
R157 On 06/02/2014	Bond Future		Sell	1,600	0.00
R157 On 06/02/2014	Bond Future		Buy	1,600	1,863,258.56
R157 On 07/11/2013	Bond Future		Buy	1,600	1,838,843.04
R157 On 07/11/2013	Bond Future		Sell	1,600	0.00

R157 On 06/02/2014	Bond Future			Sell	3,800	0.00
R157 On 06/02/2014	Bond Future			Buy	3,800	4,425,239.08
R157 On 07/11/2013	Bond Future			Buy	3,800	4,367,252.22
R157 On 07/11/2013	Bond Future			Sell	3,800	0.00
R157 On 06/02/2014	Bond Future			Sell	4,600	0.00
R157 On 06/02/2014	Bond Future			Buy	4,600	5,356,868.36
R157 On 07/11/2013	Bond Future			Buy	4,600	5,286,673.74
R157 On 07/11/2013	Bond Future			Sell	4,600	0.00
<b>R186 Bond Future</b>						
R186 On 06/02/2014	Bond Future			Buy	1	82.36
R186 On 06/02/2014	Bond Future			Sell	1	0.00
R186 On 07/11/2013	Bond Future			Sell	50	0.00
R186 On 07/11/2013	Bond Future			Buy	50	61,770.06
R186 On 07/11/2013	Bond Future			Buy	50	61,770.06
R186 On 07/11/2013	Bond Future			Sell	50	0.00
R186 On 06/02/2014	Bond Future			Sell	50	0.00
R186 On 06/02/2014	Bond Future			Buy	50	59,956.72
R186 On 06/02/2014	Bond Future			Sell	50	0.00
R186 On 06/02/2014	Bond Future			Buy	50	59,978.89
R186 On 07/11/2013	Bond Future			Sell	1,600	0.00
R186 On 07/11/2013	Bond Future			Buy	1,600	1,967,966.56
R186 On 06/02/2014	Bond Future			Buy	1,600	1,908,853.92
R186 On 06/02/2014	Bond Future			Sell	1,600	0.00
R186 On 06/11/2014	Bond Future	9.17	Put	Sell	2,010	0.00
R186 On 06/11/2014	Bond Future	9.17	Put	Buy	2,010	0.00
R186 On 06/11/2014	Bond Future	9.17	Put	Buy	2,010	0.00
R186 On 06/11/2014	Bond Future	9.17	Put	Sell	2,010	0.00
R186 On 07/11/2013	Bond Future			Sell	3,800	0.00
R186 On 07/11/2013	Bond Future			Buy	3,800	4,673,920.58
R186 On 06/02/2014	Bond Future			Buy	3,800	4,533,528.06
R186 On 06/02/2014	Bond Future			Sell	3,800	0.00
R186 On 07/11/2013	Bond Future			Sell	4,600	0.00
R186 On 07/11/2013	Bond Future			Buy	4,600	5,657,903.86
R186 On 06/02/2014	Bond Future			Buy	4,600	5,487,955.02
R186 On 06/02/2014	Bond Future			Sell	4,600	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>R203 Bond Future</b>					
R203 On 06/02/2014			Sell	100	0.00
R203 On 06/02/2014			Buy	100	107,924.44
R203 On 06/02/2014			Sell	100	0.00
R203 On 06/02/2014			Buy	100	107,924.44
<b>R204 Bond Future</b>					
R204 On 06/11/2014	7.99	Put	Sell	1,270	0.00
R204 On 06/11/2014	7.99	Put	Buy	1,270	0.00
R204 On 06/11/2014	7.99	Put	Sell	1,270	0.00
R204 On 06/11/2014	7.99	Put	Buy	1,270	0.00
<b>R208 Bond Futures</b>					
R208 On 06/11/2014	8.50	Put	Sell	1,520	0.00
R208 On 06/11/2014	8.50	Put	Buy	1,520	0.00
R208 On 06/11/2014	8.50	Put	Buy	1,520	0.00
R208 On 06/11/2014	8.50	Put	Sell	1,520	0.00
<b>R211 Bond Future</b>					
R211 On 07/11/2013			Sell	30	0.00
R211 On 07/11/2013			Buy	30	38,635.50
R211 On 07/11/2013			Buy	30	38,635.50
R211 On 07/11/2013			Sell	30	0.00
R211 On 06/02/2014			Sell	30	0.00
R211 On 06/02/2014			Buy	30	38,674.20
R211 On 06/02/2014			Sell	30	0.00
R211 On 06/02/2014			Buy	30	38,674.20
<b>Grand Total for Daily Detailed Turnover:</b>				<b>51,074</b>	<b>50,686,528.79</b>