



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 03/12/2013

To Date : 03/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future					
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,417,500.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,417,000.00
New Inflation Linked Index					
IGOV On 06/02/2014	Index Future		Sell	2	0.00
IGOV On 06/02/2014	Index Future		Buy	2	4,030.40
IGOV On 06/02/2014	Index Future		Buy	2	4,027.20
IGOV On 06/02/2014	Index Future		Sell	2	0.00
R157 Bond Future					
R157 On 06/02/2014	Bond Future		Buy	6	6,965.86
R157 On 06/02/2014	Bond Future		Sell	6	0.00
R157 On 06/02/2014	Bond Future		Buy	6	6,965.86
R157 On 06/02/2014	Bond Future		Sell	6	0.00
R157 On 06/02/2014	Bond Future		Sell	16	0.00
R157 On 06/02/2014	Bond Future		Buy	16	18,575.64
R157 On 06/02/2014	Bond Future		Buy	16	18,575.64
R157 On 06/02/2014	Bond Future		Sell	16	0.00
R157 On 06/02/2014	Bond Future		Sell	35	0.00

R157 On 06/02/2014	Bond Future	Buy	35	40,634.21
R157 On 06/02/2014	Bond Future	Sell	35	0.00
R157 On 06/02/2014	Bond Future	Buy	35	40,634.21
R186 Bond Future				
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	4	340.12
R186 On 06/02/2014	Bond Future	Sell	12	0.00
R186 On 06/02/2014	Bond Future	Buy	12	14,000.24
R186 On 06/02/2014	Bond Future	Sell	12	0.00
R186 On 06/02/2014	Bond Future	Buy	12	14,000.24
R186 On 06/02/2014	Bond Future	Sell	20	0.00
R186 On 06/02/2014	Bond Future	Buy	20	23,333.73
R186 On 06/02/2014	Bond Future	Buy	20	23,333.73
R186 On 06/02/2014	Bond Future	Sell	20	0.00
R186 On 06/02/2014	Bond Future	Sell	25	0.00
R186 On 06/02/2014	Bond Future	Buy	25	29,362.41
R186 On 06/02/2014	Bond Future	Buy	25	29,362.41
R186 On 06/02/2014	Bond Future	Sell	25	0.00
R186 On 06/02/2014	Bond Future	Sell	28	0.00
R186 On 06/02/2014	Bond Future	Buy	28	32,692.74
R186 On 06/02/2014	Bond Future	Buy	28	32,692.74
R186 On 06/02/2014	Bond Future	Sell	28	0.00
R186 On 06/02/2014	Bond Future	Sell	150	0.00
R186 On 06/02/2014	Bond Future	Buy	150	175,397.61
R186 On 06/02/2014	Bond Future	Sell	150	0.00
R186 On 06/02/2014	Bond Future	Buy	150	175,397.61
R203 Bond Future				
R203 On 06/02/2014	Bond Future	Buy	31	33,024.76
R203 On 06/02/2014	Bond Future	Sell	31	0.00
R203 On 06/02/2014	Bond Future	Sell	31	0.00
R203 On 06/02/2014	Bond Future	Buy	31	33,024.76
R203 On 06/02/2014	Bond Future	Buy	39	41,547.28
R203 On 06/02/2014	Bond Future	Sell	39	0.00
R203 On 06/02/2014	Bond Future	Buy	42	44,743.22
R203 On 06/02/2014	Bond Future	Sell	42	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 06/02/2014			Buy	56	59,784.30
R203 On 06/02/2014			Sell	56	0.00
R203 On 06/02/2014			Sell	56	0.00
R203 On 06/02/2014			Buy	56	59,784.30
R203 On 06/02/2014			Sell	57	0.00
R203 On 06/02/2014			Buy	57	60,722.94
R203 On 06/02/2014			Sell	57	0.00
R203 On 06/02/2014			Buy	57	60,722.94
R203 On 06/02/2014			Buy	81	86,290.50
R203 On 06/02/2014			Sell	81	0.00
R207 Bond Future					
R207 On 06/02/2014			Buy	14	13,719.08
R207 On 06/02/2014			Sell	14	0.00
R207 On 06/02/2014			Sell	14	0.00
R207 On 06/02/2014			Buy	14	13,719.08
R207 On 06/02/2014			Buy	28	27,438.16
R207 On 06/02/2014			Sell	28	0.00
R207 On 06/02/2014			Sell	28	0.00
R207 On 06/02/2014			Buy	28	27,438.16
R207 On 06/02/2014			Sell	150	0.00
R207 On 06/02/2014			Buy	150	147,277.56
R207 On 06/02/2014			Sell	150	0.00
R207 On 06/02/2014			Buy	150	147,277.56
R208 Bond Futures					
R208 On 06/02/2014			Buy	10	9,615.34
R208 On 06/02/2014			Sell	10	0.00
R208 On 06/02/2014			Sell	10	0.00
R208 On 06/02/2014			Buy	10	9,615.34
R208 On 06/02/2014			Sell	21	0.00
R208 On 06/02/2014			Buy	21	20,258.57
R208 On 06/02/2014			Buy	36	34,538.50

R208 On 06/02/2014	Bond Future			Sell	36	0.00
R208 On 06/02/2014	Bond Future			Sell	36	0.00
R208 On 06/02/2014	Bond Future			Buy	36	34,538.50
R208 On 06/02/2014	Bond Future			Sell	126	0.00
R208 On 06/02/2014	Bond Future			Buy	126	121,551.43
R208 On 06/02/2014	Bond Future			Buy	150	11,757.59
R208 On 06/02/2014	Bond Future			Sell	150	0.00
R208 On 06/02/2014	Bond Future			Sell	292	0.00
R208 On 06/02/2014	Bond Future			Buy	292	281,690.62
R208 On 06/02/2014	Bond Future			Sell	300	0.00
R208 On 06/02/2014	Bond Future			Buy	300	288,474.72
R208 On 06/02/2014	Bond Future			Sell	311	0.00
R208 On 06/02/2014	Bond Future			Buy	311	300,019.80
R208 On 06/02/2014	Bond Future			Sell	750	0.00
R208 On 06/02/2014	Bond Future			Buy	750	723,520.43

R209 Bond Future

R209 On 08/05/2014	Bond Future	9.85	Put	Buy	1	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	1	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	1	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	1	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	1	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	1	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	2	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	2	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	2	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	2	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	3	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	3	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	3	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	3	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	4	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	4	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	5	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	5	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	5	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	6	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	7	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	7	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	8	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	9	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	9	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	9	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	9	0.00

R209 On 08/05/2014	Bond Future	9.85	Put	Buy	10	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	10	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	10	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	10	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	13	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	13	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	13	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	13	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	13	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	13	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	16	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	16	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	16	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	16	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	17	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	17	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	17	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	17	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	18	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	18	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	19	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	19	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	19	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	19	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	20	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	20	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	21	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	21	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	25	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	25	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	25	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	25	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	26	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	26	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	26	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	26	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	26	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	29	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	29	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	34	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	34	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	34	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	34	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	38	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	38	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	39	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	39	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	54	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	54	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	60	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	60	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	71	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	71	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	71	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	71	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	71	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	71	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	102	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	102	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	116	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	116	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	119	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Sell	119	0.00
R209 On 08/05/2014 Bond Future	9.85	Put	Buy	123	0.00

R209 On 08/05/2014	Bond Future	9.85	Put	Sell	123	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	145	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	145	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	156	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	156	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	166	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	166	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	202	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	202	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	460	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	460	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	482	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	482	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	495	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	495	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	505	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	505	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	628	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	628	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	1,133	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	1,133	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	1,933	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	1,933	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	2,248	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	2,248	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	10,000	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	10,000	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Buy	10,000	0.00
R209 On 08/05/2014	Bond Future	9.85	Put	Sell	10,000	0.00
R211 Bond Future						
R211 On 06/02/2014	Bond Future			Buy	1,500	1,930,875.00
R211 On 06/02/2014	Bond Future			Sell	1,500	0.00
R248 Bond Future						
R248 On 06/02/2014	Bond Future			Sell	5	0.00
R248 On 06/02/2014	Bond Future			Buy	5	4,827.09

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R248 On 06/02/2014			Sell	8	0.00
R248 On 06/02/2014			Buy	8	7,723.35
R248 On 06/02/2014			Sell	9	0.00
R248 On 06/02/2014			Buy	9	8,688.77
R248 On 06/02/2014			Sell	9	0.00
R248 On 06/02/2014			Buy	9	8,688.77
R248 On 06/02/2014			Sell	26	0.00
R248 On 06/02/2014			Buy	26	25,100.89
R248 On 06/02/2014			Sell	34	0.00
R248 On 06/02/2014			Buy	34	32,824.24
R248 On 06/02/2014			Sell	34	0.00
R248 On 06/02/2014			Buy	34	32,824.24
R248 On 06/02/2014			Sell	35	0.00
R248 On 06/02/2014			Buy	35	33,789.66
R248 On 06/02/2014			Sell	160	0.00
R248 On 06/02/2014			Buy	160	154,467.02
Grand Total for Daily Detailed Turnover:				37,288	24,456,727.07