



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 05/12/2013

To Date : 05/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>R157 Bond Future</b>					
R157 On 06/02/2014			Sell	20	0.00
R157 On 06/02/2014			Buy	20	1,293.00
R157 On 06/02/2014			Sell	33	0.00
R157 On 06/02/2014			Buy	33	38,289.04
<b>R186 Bond Future</b>					
R186 On 08/05/2014	9.00	Put	Buy	1	0.00
R186 On 08/05/2014	9.00	Put	Sell	1	0.00
R186 On 08/05/2014	9.00	Put	Buy	10	0.00
R186 On 08/05/2014	9.00	Put	Sell	10	0.00
R186 On 08/05/2014	9.00	Put	Buy	14	0.00
R186 On 08/05/2014	9.00	Put	Sell	14	0.00
R186 On 08/05/2014	9.00	Put	Buy	15	0.00
R186 On 08/05/2014	9.00	Put	Sell	15	0.00
R186 On 06/02/2014			Buy	40	46,647.54
R186 On 06/02/2014			Sell	40	0.00
R186 On 08/05/2014	9.00	Put	Buy	60	0.00
R186 On 08/05/2014	9.00	Put	Sell	60	0.00
R186 On 08/05/2014	9.00	Put	Buy	65	0.00
R186 On 08/05/2014	9.00	Put	Sell	65	0.00

R186 On 08/05/2014	Bond Future	9.00	Put	Buy	73	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Sell	73	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Buy	79	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Sell	79	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Buy	83	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Sell	83	0.00
R186 On 08/05/2014	Bond Future			Buy	100	8,691.00
R186 On 08/05/2014	Bond Future			Sell	100	0.00
R186 On 06/02/2014	Bond Future			Buy	100	8,580.00
R186 On 06/02/2014	Bond Future			Sell	100	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Buy	400	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Sell	400	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Sell	400	0.00
R186 On 08/05/2014	Bond Future	9.00	Put	Buy	400	0.00
<b>R2023 Bond Future</b>						
R023 On 06/02/2014	Bond Future			Sell	34	0.00
R023 On 06/02/2014	Bond Future			Buy	34	34,043.39
<b>R203 Bond Future</b>						
R203 On 06/02/2014	Bond Future			Sell	5	0.00
R203 On 06/02/2014	Bond Future			Buy	5	5,310.78
R203 On 06/02/2014	Bond Future			Buy	5	5,310.78
R203 On 06/02/2014	Bond Future			Sell	5	0.00
R203 On 06/02/2014	Bond Future			Sell	28	0.00
R203 On 06/02/2014	Bond Future			Buy	28	29,791.91
<b>R204 Bond Future</b>						
R204 On 06/02/2014	Bond Future			Sell	19	0.00
R204 On 06/02/2014	Bond Future			Buy	19	19,562.57
<b>R207 Bond Future</b>						
R207 On 06/02/2014	Bond Future			Sell	5	0.00
R207 On 06/02/2014	Bond Future			Buy	5	4,884.14
R207 On 06/02/2014	Bond Future			Sell	10	0.00
R207 On 06/02/2014	Bond Future			Buy	10	9,768.29
R207 On 06/02/2014	Bond Future			Sell	15	0.00
R207 On 06/02/2014	Bond Future			Buy	15	14,652.43
R207 On 06/02/2014	Bond Future			Buy	15	14,652.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 06/02/2014			Sell	15	0.00
R207 On 06/02/2014			Sell	17	0.00
R207 On 06/02/2014			Buy	17	16,650.61
R207 On 06/02/2014			Sell	100	0.00
R207 On 06/02/2014			Buy	100	97,682.87
R207 On 06/02/2014			Sell	115	0.00
R207 On 06/02/2014			Buy	115	112,335.30
<b>R208 Bond Futures</b>					
R208 On 06/02/2014			Buy	22	21,077.19
R208 On 06/02/2014			Sell	22	0.00
R208 On 06/02/2014			Buy	23	21,974.41
R208 On 06/02/2014			Sell	23	0.00
R208 On 06/02/2014			Sell	23	0.00
R208 On 06/02/2014			Buy	23	21,974.41
<b>R209 Bond Future</b>					
R209 On 08/05/2014	9.75	Put	Buy	4	0.00
R209 On 08/05/2014	9.75	Put	Sell	4	0.00
R209 On 08/05/2014	9.75	Put	Buy	4	0.00
R209 On 08/05/2014	9.75	Put	Sell	4	0.00
R209 On 08/05/2014	9.75	Put	Buy	5	0.00
R209 On 08/05/2014	9.75	Put	Sell	5	0.00
R209 On 08/05/2014	9.75	Put	Buy	12	0.00
R209 On 08/05/2014	9.75	Put	Sell	12	0.00
R209 On 08/05/2014	9.75	Put	Buy	12	0.00
R209 On 08/05/2014	9.75	Put	Sell	12	0.00
R209 On 08/05/2014	9.75	Put	Buy	14	0.00
R209 On 08/05/2014	9.75	Put	Sell	14	0.00
R209 On 08/05/2014	9.75	Put	Buy	14	0.00
R209 On 08/05/2014	9.75	Put	Sell	14	0.00
R209 On 08/05/2014	9.75	Put	Buy	19	0.00
R209 On 08/05/2014	9.75	Put	Sell	19	0.00

R209 On 08/05/2014	Bond Future	9.75	Put	Buy	24	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	24	0.00
R209 On 06/02/2014	Bond Future			Sell	27	0.00
R209 On 06/02/2014	Bond Future			Buy	27	20,029.64
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	30	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	30	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	39	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	39	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	61	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	61	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	75	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	75	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	80	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	80	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	130	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	130	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	131	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	131	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	151	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	151	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	179	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	179	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	231	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	231	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	281	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	281	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	281	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	281	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	505	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	505	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	542	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	542	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Sell	2,262	0.00
R209 On 08/05/2014	Bond Future	9.75	Put	Buy	2,262	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R209 On 08/05/2014 Bond Future	9.75	Put	Sell	2,262	0.00
R209 On 08/05/2014 Bond Future	9.75	Put	Buy	2,262	0.00
R209 On 08/05/2014 Bond Future	9.75	Put	Buy	2,262	0.00
R209 On 08/05/2014 Bond Future	9.75	Put	Sell	2,262	0.00
<b>R211 Bond Future</b>					
R211 On 06/02/2014 Bond Future			Buy	40	51,490.00
R211 On 06/02/2014 Bond Future			Sell	40	0.00
R211 On 06/02/2014 Bond Future			Buy	40	51,490.00
R211 On 06/02/2014 Bond Future			Sell	40	0.00
R211 On 06/02/2014 Bond Future			Buy	90	115,852.50
R211 On 06/02/2014 Bond Future			Sell	90	0.00
R211 On 06/02/2014 Bond Future			Buy	100	128,725.00
R211 On 06/02/2014 Bond Future			Sell	100	0.00
R211 On 06/02/2014 Bond Future			Buy	250	321,812.50
R211 On 06/02/2014 Bond Future			Sell	250	0.00
R211 On 06/02/2014 Bond Future			Buy	980	1,261,505.00
R211 On 06/02/2014 Bond Future			Sell	980	0.00
<b>R213 Bond Future</b>					
R213 On 06/02/2014 Bond Future			Sell	37	0.00
R213 On 06/02/2014 Bond Future			Buy	37	31,511.50
<b>R214 Bond Future</b>					
R214 On 06/02/2014 Bond Future			Sell	17	0.00
R214 On 06/02/2014 Bond Future			Buy	17	12,731.23
<b>R248 Bond Future</b>					
R248 On 06/02/2014 Bond Future			Sell	24	0.00
R248 On 06/02/2014 Bond Future			Buy	24	23,533.69
<b>Grand Total for Daily Detailed Turnover:</b>				<b>13,144</b>	<b>2,551,853.18</b>