



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 09/12/2013

To Date : 09/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
All Bond Index						
ALBI On 06/02/2014			Index Future	Buy	1	4,366.57
ALBI On 06/02/2014			Index Future	Sell	1	0.00
ALBI On 06/02/2014			Index Future	Buy	1	4,369.57
ALBI On 06/02/2014			Index Future	Sell	1	0.00
Govi Total Return Index						
GOVI On 06/02/2014			GOVI	Buy	3	13,094.67
GOVI On 06/02/2014			GOVI	Sell	3	0.00
GOVI On 06/02/2014			GOVI	Sell	3	0.00
GOVI On 06/02/2014			GOVI	Buy	3	13,094.67
New Inflation Linked Index						
IGOV On 06/02/2014			Index Future	Buy	2	4,025.56
IGOV On 06/02/2014			Index Future	Sell	2	0.00
IGOV On 06/02/2014			Index Future	Buy	2	4,022.36
IGOV On 06/02/2014			Index Future	Sell	2	0.00
R186 Bond Future						
R186 On 08/05/2014	7.50	Call	Bond Future	Sell	14	0.00
R186 On 08/05/2014	7.50	Call	Bond Future	Buy	14	0.00
R186 On 08/05/2014	7.50	Call	Bond Future	Buy	14	0.00
R186 On 08/05/2014	7.50	Call	Bond Future	Sell	14	0.00

R186 On 08/05/2014	Bond Future	8.50	Put	Sell	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Sell	14	0.00
R186 On 08/05/2014	Bond Future	8.50	Put	Buy	14	0.00

R209 Bond Future

R209 On 08/05/2014	Bond Future	9.63	Put	Buy	83	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	83	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Buy	198	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	198	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Buy	564	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	564	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	845	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Buy	845	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Buy	845	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	845	0.00

R248 Bond Future

R248 On 06/02/2014	Bond Future			Sell	7	0.00
R248 On 06/02/2014	Bond Future			Buy	7	6,824.70
R248 On 08/05/2014	Bond Future			Buy	7	6,669.78
R248 On 08/05/2014	Bond Future			Sell	7	0.00
R248 On 06/02/2014	Bond Future			Sell	13	0.00
R248 On 06/02/2014	Bond Future			Buy	13	12,674.44
R248 On 08/05/2014	Bond Future			Buy	13	12,386.73
R248 On 08/05/2014	Bond Future			Sell	13	0.00
R248 On 06/02/2014	Bond Future			Sell	14	0.00
R248 On 06/02/2014	Bond Future			Buy	14	13,649.40
R248 On 06/02/2014	Bond Future			Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R248 On 06/02/2014			Buy	14	13,649.40
R248 On 08/05/2014			Buy	14	13,339.55
R248 On 08/05/2014			Sell	14	0.00
R248 On 08/05/2014			Buy	14	13,339.55
R248 On 08/05/2014			Sell	14	0.00
R248 On 06/02/2014			Sell	61	0.00
R248 On 06/02/2014			Buy	61	59,472.40
R248 On 08/05/2014			Buy	61	58,122.33
R248 On 08/05/2014			Sell	61	0.00
R248 On 06/02/2014			Sell	62	0.00
R248 On 06/02/2014			Buy	62	60,447.35
R248 On 08/05/2014			Buy	62	59,075.16
R248 On 08/05/2014			Sell	62	0.00
R248 On 06/02/2014			Sell	82	0.00
R248 On 06/02/2014			Buy	82	79,946.50
R248 On 08/05/2014			Buy	82	78,131.66
R248 On 08/05/2014			Sell	82	0.00
R248 On 06/02/2014			Sell	85	0.00
R248 On 06/02/2014			Buy	85	82,871.37
R248 On 08/05/2014			Buy	85	80,990.13
R248 On 08/05/2014			Sell	85	0.00
R248 On 06/02/2014			Sell	131	0.00
R248 On 06/02/2014			Buy	131	127,719.41
R248 On 08/05/2014			Buy	131	124,820.09
R248 On 08/05/2014			Sell	131	0.00
R248 On 06/02/2014			Sell	469	0.00
R248 On 06/02/2014			Buy	469	457,254.97
R248 On 08/05/2014			Sell	469	0.00
R248 On 08/05/2014			Buy	469	446,874.97
Grand Total for Daily Detailed Turnover:				4,535	1,851,233.29