



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 12/12/2013

To Date : 12/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Buy	7	30,720.55
ALBI On 06/02/2014	Index Future		Sell	7	0.00
ALBI On 06/02/2014	Index Future		Buy	7	30,741.55
ALBI On 06/02/2014	Index Future		Sell	7	0.00
Jibar Tradeable Future					
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	1,000	9,302,500.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	1,000	9,302,000.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	5,000	47,147,500.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	5,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	5,000	47,150,000.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	5,000	0.00
New Inflation Linked Index					
IGOV On 06/02/2014	Index Future		Buy	2	4,030.20
IGOV On 06/02/2014	Index Future		Sell	2	0.00
IGOV On 06/02/2014	Index Future		Sell	2	0.00
IGOV On 06/02/2014	Index Future		Buy	2	4,027.00

R203 Bond Future

R203 On 06/02/2014	Bond Future			Sell	23	0.00
R203 On 06/02/2014	Bond Future			Buy	23	24,702.20
R203 On 06/02/2014	Bond Future			Sell	23	0.00
R203 On 06/02/2014	Bond Future			Buy	23	24,702.20
R208 Bond Futures						
R208 On 06/02/2014	Bond Future			Sell	20	0.00
R208 On 06/02/2014	Bond Future			Buy	20	19,448.84
R208 On 06/02/2014	Bond Future			Buy	20	19,450.32
R208 On 06/02/2014	Bond Future			Sell	20	0.00
R208 On 06/02/2014	Bond Future			Buy	30	29,171.04
R208 On 06/02/2014	Bond Future			Sell	30	0.00
R209 Bond Future						
R209 On 08/05/2014	Bond Future	9.63	Put	Buy	38	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	38	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Sell	38	0.00
R209 On 08/05/2014	Bond Future	9.63	Put	Buy	38	0.00
R209 On 06/02/2014	Bond Future			Buy	68	51,300.55
R209 On 06/02/2014	Bond Future			Sell	68	0.00
R209 On 06/02/2014	Bond Future			Sell	68	0.00
R209 On 06/02/2014	Bond Future			Buy	68	51,313.19
R211 Bond Future						
R211 On 06/02/2014	Bond Future			Sell	390	0.00
R211 On 06/02/2014	Bond Future			Buy	390	503,482.20
R212 Bond Future						
R212 On 06/02/2014	Bond Future			Sell	317	0.00
R212 On 06/02/2014	Bond Future			Buy	317	417,812.34
R213 Bond Future						
R213 On 06/02/2014	Bond Future			Buy	26	22,535.47
R213 On 06/02/2014	Bond Future			Sell	26	0.00
R213 On 06/02/2014	Bond Future			Sell	26	0.00
R213 On 06/02/2014	Bond Future			Buy	26	22,530.51
R248 Bond Future						
R248 On 06/02/2014	Bond Future			Sell	29	0.00
R248 On 06/02/2014	Bond Future			Buy	29	28,677.34
R248 On 06/02/2014	Bond Future			Sell	29	0.00
R248 On 06/02/2014	Bond Future			Buy	29	28,670.20

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
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Grand Total for Daily Detailed Turnover:				13,163	114,215,315.71
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