



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 18/12/2013

To Date : 18/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
New Inflation Linked Index					
IGOV On 06/02/2014			Buy	3	6,035.25
IGOV On 06/02/2014			Sell	3	0.00
R207 Bond Future					
R207 On 06/02/2014			Sell	14	0.00
R207 On 06/02/2014			Buy	14	13,919.68
R207 On 06/02/2014			Buy	14	13,919.68
R207 On 06/02/2014			Sell	14	0.00
R209 Bond Future					
R209 On 06/02/2014			Sell	5	0.00
R209 On 06/02/2014			Buy	5	3,782.08
R209 On 06/02/2014			Buy	5	3,782.08
R209 On 06/02/2014			Sell	5	0.00
R209 On 08/05/2014	8.50	Call	Buy	25	0.00
R209 On 08/05/2014	8.50	Call	Sell	25	0.00
R209 On 08/05/2014	9.00	Call	Sell	25	0.00
R209 On 08/05/2014	9.00	Call	Buy	25	0.00
R209 On 08/05/2014	9.50	Put	Buy	25	0.00
R209 On 08/05/2014	9.50	Put	Sell	25	0.00
R209 On 08/05/2014	8.50	Call	Buy	38	0.00

R209 On 08/05/2014	Bond Future	8.50	Call	Sell	38	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	38	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	38	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Buy	38	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Sell	38	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Buy	71	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Sell	71	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	71	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	71	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Buy	71	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Sell	71	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Buy	79	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Sell	79	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	79	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	79	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Buy	94	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Sell	94	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	94	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	94	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Buy	94	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Sell	94	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Buy	125	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Sell	125	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	125	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	125	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Buy	125	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Sell	125	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Buy	208	0.00
R209 On 08/05/2014	Bond Future	8.50	Call	Sell	208	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Sell	208	0.00
R209 On 08/05/2014	Bond Future	9.00	Call	Buy	208	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Buy	208	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Sell	208	0.00
R209 On 08/05/2014	Bond Future	9.50	Put	Sell	561	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 08/05/2014 Bond Future	9.50	Put	Buy	561	0.00
R209 On 08/05/2014 Bond Future	8.50	Call	Buy	640	0.00
R209 On 08/05/2014 Bond Future	8.50	Call	Sell	640	0.00
R209 On 08/05/2014 Bond Future	8.50	Call	Sell	640	0.00
R209 On 08/05/2014 Bond Future	8.50	Call	Buy	640	0.00
R209 On 08/05/2014 Bond Future	9.00	Call	Sell	640	0.00
R209 On 08/05/2014 Bond Future	9.00	Call	Buy	640	0.00
R209 On 08/05/2014 Bond Future	9.00	Call	Buy	640	0.00
R209 On 08/05/2014 Bond Future	9.00	Call	Sell	640	0.00
R209 On 08/05/2014 Bond Future	9.50	Put	Buy	640	0.00
R209 On 08/05/2014 Bond Future	9.50	Put	Sell	640	0.00
R214 Bond Future					
R214 On 06/02/2014 Bond Future			Sell	300	0.00
R214 On 06/02/2014 Bond Future			Buy	300	229,485.72
R214 On 06/02/2014 Bond Future			Buy	370	283,544.28
R214 On 06/02/2014 Bond Future			Sell	370	0.00
Grand Total for Daily Detailed Turnover:				6,313	554,468.78