



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 15/01/2014

To Date : 15/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
New Inflation Linked Index					
IGOV On 06/02/2014			Buy	1	2,015.68
IGOV On 06/02/2014			Sell	1	0.00
IGOV On 06/02/2014			Sell	1	0.00
IGOV On 06/02/2014			Buy	1	2,017.92
IGOV On 06/02/2014			Sell	1	0.00
IGOV On 06/02/2014			Buy	1	2,015.68
R203 Bond Future					
R203 On 06/11/2014	6.98	Call	Sell	14	0.00
R203 On 06/11/2014	6.98	Call	Buy	14	0.00
R211 Bond Future					
R211 On 06/02/2014			Sell	40	0.00
R211 On 06/02/2014			Buy	40	51,491.88
R211 On 06/02/2014			Sell	40	0.00
R211 On 06/02/2014			Buy	40	51,491.88
R211 On 06/02/2014			Sell	90	0.00
R211 On 06/02/2014			Buy	90	115,856.73
R211 On 06/02/2014			Sell	100	0.00
R211 On 06/02/2014			Buy	100	128,729.70
R211 On 06/02/2014			Sell	250	0.00

R211 On 06/02/2014	Bond Future	Buy	250	321,824.25
R211 On 06/02/2014	Bond Future	Sell	980	0.00
R211 On 06/02/2014	Bond Future	Buy	980	1,261,551.06
Grand Total for Daily Detailed Turnover:			1,517	1,936,994.78