



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 11/04/2014

To Date : 11/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Buy	2	8,888.34
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	2	8,888.34
I2038 Bond Future					
2038 On 08/05/2014	Bond Future		Sell	38	0.00
2038 On 08/05/2014	Bond Future		Buy	38	44,576.30
2038 On 08/05/2014	Bond Future		Buy	38	44,576.30
2038 On 08/05/2014	Bond Future		Sell	38	0.00
I2050 Bond Future					
2050 On 08/05/2014	Bond Future		Buy	50	61,358.63
2050 On 08/05/2014	Bond Future		Sell	50	0.00
2050 On 08/05/2014	Bond Future		Sell	350	0.00
2050 On 08/05/2014	Bond Future		Buy	350	394,796.50
R157 Bond Future					
R157 On 08/05/2014	Bond Future		Sell	27	0.00
R157 On 08/05/2014	Bond Future		Buy	27	29,878.79
R157 On 08/05/2014	Bond Future		Sell	35	0.00
R157 On 08/05/2014	Bond Future		Buy	35	38,731.76

R157 On 08/05/2014	Bond Future	Sell	83	0.00
R157 On 08/05/2014	Bond Future	Buy	83	91,849.61
R157 On 08/05/2014	Bond Future	Sell	84	0.00
R157 On 08/05/2014	Bond Future	Buy	84	92,956.23
R157 On 08/05/2014	Bond Future	Sell	85	0.00
R157 On 08/05/2014	Bond Future	Buy	85	94,062.85
R157 On 08/05/2014	Bond Future	Sell	430	0.00
R157 On 08/05/2014	Bond Future	Buy	430	475,847.37
R157 On 08/05/2014	Bond Future	Sell	540	0.00
R157 On 08/05/2014	Bond Future	Buy	540	597,575.77
R157 On 08/05/2014	Bond Future	Sell	1,870	0.00
R157 On 08/05/2014	Bond Future	Buy	1,870	2,069,382.77
R157 On 08/05/2014	Bond Future	Sell	3,000	0.00
R157 On 08/05/2014	Bond Future	Buy	3,000	3,319,865.40
R157 On 08/05/2014	Bond Future	Sell	3,647	0.00
R157 On 08/05/2014	Bond Future	Buy	3,647	4,035,849.70
R157 On 08/05/2014	Bond Future	Sell	9,801	0.00
R157 On 08/05/2014	Bond Future	Buy	9,801	10,846,000.26

R186 Bond Future

R186 On 08/05/2014	Bond Future	Buy	2	2,411.77
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	2	2,407.75
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	2	2,416.98
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	7	8,427.14
R186 On 08/05/2014	Bond Future	Sell	7	0.00
R186 On 08/05/2014	Bond Future	Buy	12	14,446.53
R186 On 08/05/2014	Bond Future	Sell	12	0.00
R186 On 08/05/2014	Bond Future	Buy	13	15,650.40
R186 On 08/05/2014	Bond Future	Sell	13	0.00
R186 On 08/05/2014	Bond Future	Buy	16	19,335.81
R186 On 08/05/2014	Bond Future	Sell	16	0.00
R186 On 08/05/2014	Bond Future	Buy	25	30,147.10
R186 On 08/05/2014	Bond Future	Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	Bond Future		Buy	39	46,951.21
R186 On 08/05/2014	Bond Future		Sell	39	0.00
R186 On 08/05/2014	Bond Future		Buy	40	48,339.53
R186 On 08/05/2014	Bond Future		Sell	40	0.00
R186 On 08/05/2014	Bond Future		Buy	48	57,786.10
R186 On 08/05/2014	Bond Future		Sell	48	0.00
R186 On 08/05/2014	Bond Future		Buy	60	72,353.05
R186 On 08/05/2014	Bond Future		Sell	60	0.00
R186 On 08/05/2014	Bond Future		Buy	81	97,514.05
R186 On 08/05/2014	Bond Future		Sell	81	0.00
R186 On 08/05/2014	Bond Future		Buy	98	117,979.96
R186 On 08/05/2014	Bond Future		Sell	98	0.00
R186 On 08/05/2014	Bond Future		Buy	100	120,387.71
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Buy	100	121,197.30
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Buy	100	121,197.30
R186 On 08/05/2014	Bond Future		Sell	300	0.00
R186 On 08/05/2014	Bond Future		Buy	300	361,163.13
R186 On 08/05/2014	Bond Future		Buy	431	520,858.41
R186 On 08/05/2014	Bond Future		Sell	431	0.00
R186 On 08/05/2014	Bond Future		Buy	511	617,537.47
R186 On 08/05/2014	Bond Future		Sell	511	0.00
R186 On 08/05/2014	Bond Future		Buy	647	780,207.01
R186 On 08/05/2014	Bond Future		Sell	647	0.00
R186 On 08/05/2014	Bond Future		Buy	766	923,707.22
R186 On 08/05/2014	Bond Future		Sell	766	0.00
R186 On 08/05/2014	Bond Future		Sell	1,000	0.00
R186 On 08/05/2014	Bond Future		Buy	1,000	1,208,488.20
R186 On 08/05/2014	Bond Future		Sell	1,500	0.00

R186 On 08/05/2014	Bond Future	Buy	1,500	1,808,826.15
R202 Bond Future				
R202 On 08/05/2014	Bond Future	Buy	23	51,500.11
R202 On 08/05/2014	Bond Future	Sell	23	0.00
R202 On 08/05/2014	Bond Future	Buy	23	51,500.11
R202 On 08/05/2014	Bond Future	Sell	23	0.00
R2023 Bond Future				
R023 On 08/05/2014	Bond Future	Sell	70	0.00
R023 On 08/05/2014	Bond Future	Buy	70	69,251.58
R2030 Bond Future				
2030 On 08/05/2014	Bond Future	Sell	1	0.00
2030 On 08/05/2014	Bond Future	Buy	1	952.68
2030 On 08/05/2014	Bond Future	Sell	1	0.00
2030 On 08/05/2014	Bond Future	Buy	1	952.68
2030 On 08/05/2014	Bond Future	Sell	3	0.00
2030 On 08/05/2014	Bond Future	Buy	3	2,858.05
2030 On 08/05/2014	Bond Future	Sell	4	0.00
2030 On 08/05/2014	Bond Future	Buy	4	3,810.73
2030 On 08/05/2014	Bond Future	Sell	4	0.00
2030 On 08/05/2014	Bond Future	Buy	4	3,810.73
2030 On 08/05/2014	Bond Future	Sell	15	0.00
2030 On 08/05/2014	Bond Future	Buy	15	14,290.25
2030 On 08/05/2014	Bond Future	Sell	16	0.00
2030 On 08/05/2014	Bond Future	Buy	16	15,242.93
2030 On 08/05/2014	Bond Future	Sell	74	0.00
2030 On 08/05/2014	Bond Future	Buy	74	70,498.56
2030 On 08/05/2014	Bond Future	Buy	103	98,126.38
2030 On 08/05/2014	Bond Future	Sell	103	0.00
2030 On 08/05/2014	Bond Future	Sell	244	0.00
2030 On 08/05/2014	Bond Future	Buy	244	232,454.73
2030 On 08/05/2014	Bond Future	Sell	277	0.00
2030 On 08/05/2014	Bond Future	Buy	277	263,893.27
2030 On 08/05/2014	Bond Future	Sell	323	0.00
2030 On 08/05/2014	Bond Future	Buy	323	307,716.71
2030 On 08/05/2014	Bond Future	Sell	419	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
2030 On 08/05/2014			Buy	419	399,174.30
2030 On 08/05/2014			Sell	486	0.00
2030 On 08/05/2014			Buy	486	463,004.08
2030 On 08/05/2014			Buy	1,970	1,876,786.10
2030 On 08/05/2014			Sell	1,970	0.00
R208 Bond Futures					
R208 On 08/05/2014			Buy	3	2,819.55
R208 On 08/05/2014			Sell	3	0.00
R209 Bond Future					
R209 On 08/05/2014			Buy	1	750.47
R209 On 08/05/2014			Sell	1	0.00
R209 On 08/05/2014			Buy	1	750.47
R209 On 08/05/2014			Sell	1	0.00
R209 On 08/05/2014			Buy	4	3,001.90
R209 On 08/05/2014			Sell	4	0.00
R209 On 08/05/2014			Buy	5	3,752.37
R209 On 08/05/2014			Sell	5	0.00
R209 On 08/05/2014			Buy	5	3,752.37
R209 On 08/05/2014			Sell	5	0.00
R209 On 08/05/2014			Buy	19	14,259.02
R209 On 08/05/2014			Sell	19	0.00
R209 On 08/05/2014			Buy	20	15,009.50
R209 On 08/05/2014			Sell	20	0.00
R209 On 08/05/2014			Buy	94	70,544.63
R209 On 08/05/2014			Sell	94	0.00
R209 On 08/05/2014			Buy	131	98,312.20
R209 On 08/05/2014			Sell	131	0.00
R209 On 08/05/2014			Buy	309	231,896.71
R209 On 08/05/2014			Sell	309	0.00
R209 On 08/05/2014			Buy	352	264,167.13
R209 On 08/05/2014			Sell	352	0.00

R209 On 08/05/2014	Bond Future	Buy	410	307,694.67
R209 On 08/05/2014	Bond Future	Sell	410	0.00
R209 On 08/05/2014	Bond Future	Buy	532	399,252.59
R209 On 08/05/2014	Bond Future	Sell	532	0.00
R209 On 08/05/2014	Bond Future	Buy	617	463,042.95
R209 On 08/05/2014	Bond Future	Sell	617	0.00
R209 On 08/05/2014	Bond Future	Buy	2,500	1,876,187.00
R209 On 08/05/2014	Bond Future	Sell	2,500	0.00
R212 Bond Future				
R212 On 08/05/2014	Bond Future	Buy	180	240,057.00
R212 On 08/05/2014	Bond Future	Sell	180	0.00
Grand Total for Daily Detailed Turnover:			35,221	37,295,896.74