



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 28/10/2013

To Date : 28/10/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014			Index Future		
			Sell	80	0.00
ALBI On 06/02/2014			Index Future		
			Buy	80	358,168.80
ALBI On 07/11/2013			Index Future		
			Buy	80	353,352.80
ALBI On 07/11/2013			Index Future		
			Sell	80	0.00
Govi Total Return Index					
GOVI On 07/11/2013			GOVI		
			Buy	5	22,094.75
GOVI On 07/11/2013			GOVI		
			Sell	5	0.00
GOVI On 07/11/2013			GOVI		
			Sell	5	0.00
GOVI On 07/11/2013			GOVI		
			Buy	5	22,094.75
I2038 Bond Future					
2038 On 06/02/2014			Bond Future		
			Buy	24	25,533.84
2038 On 06/02/2014			Bond Future		
			Sell	24	0.00
Jibar Tradeable Future					
JBAF On 17/09/2014			Jibar Tradeable Future		
			Sell	1,000	0.00
JBAF On 17/09/2014			Jibar Tradeable Future		
			Buy	1,000	9,417,500.00
JBAF On 17/09/2014			Jibar Tradeable Future		
			Buy	1,000	9,417,000.00
JBAF On 17/09/2014			Jibar Tradeable Future		
			Sell	1,000	0.00
JBAF On 17/12/2014			Jibar Tradeable Future		
			Sell	1,000	0.00
JBAF On 17/12/2014			Jibar Tradeable Future		
			Buy	1,000	9,397,500.00

JBAF On 17/12/2014	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 17/12/2014	Jibar Tradeable Future	Buy	1,000	9,397,000.00
New Inflation Linked Index				
IGOV On 06/02/2014	Index Future	Sell	23	0.00
IGOV On 06/02/2014	Index Future	Buy	23	46,297.16
IGOV On 07/11/2013	Index Future	Buy	23	45,663.51
IGOV On 07/11/2013	Index Future	Sell	23	0.00
R186 Bond Future				
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	50	60,944.96
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	50	60,944.96
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	50	60,825.80
R186 On 06/02/2014	Bond Future	Buy	50	60,944.96
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	100	121,889.91
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Sell	200	0.00
R186 On 06/02/2014	Bond Future	Buy	200	243,184.12
R186 On 06/02/2014	Bond Future	Sell	200	0.00
R186 On 06/02/2014	Bond Future	Buy	200	243,303.18
R186 On 06/02/2014	Bond Future	Sell	250	0.00
R186 On 06/02/2014	Bond Future	Buy	250	304,128.98
R202 Bond Future				
R202 On 06/02/2014	Bond Future	Sell	24	0.00
R202 On 06/02/2014	Bond Future	Buy	24	50,030.40
Grand Total for Daily Detailed Turnover:			5,214	39,708,402.86