



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 19/11/2013

To Date : 19/11/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Buy	1	4,405.13
ALBI On 06/02/2014	Index Future		Sell	5	0.00
ALBI On 06/02/2014	Index Future		Buy	5	22,025.65
ALBI On 06/02/2014	Index Future		Buy	6	26,427.78
ALBI On 06/02/2014	Index Future		Sell	6	0.00
Inflation Linked Bond Index					
ILBI On 06/02/2014	Index Future		Sell	4	0.00
ILBI On 06/02/2014	Index Future		Sell	4	0.00
ILBI On 06/02/2014	Index Future		Buy	4	21,959.40
ILBI On 06/02/2014	Index Future		Buy	4	21,959.40
ILBI On 06/02/2014	Index Future		Sell	4	0.00
ILBI On 06/02/2014	Index Future		Buy	4	21,959.40
R203 Bond Future					
R203 On 06/02/2014	Bond Future		Buy	41	44,118.09
R203 On 06/02/2014	Bond Future		Sell	41	0.00
R203 On 06/02/2014	Bond Future		Buy	41	44,118.09
R203 On 06/02/2014	Bond Future		Sell	41	0.00
R203 On 06/02/2014	Bond Future		Sell	41	0.00

R203 On 06/02/2014	Bond Future	Buy	41	44,118.09
R203 On 06/02/2014	Bond Future	Buy	41	44,118.09
R203 On 06/02/2014	Bond Future	Sell	41	0.00
R214 Bond Future				
R214 On 06/02/2014	Bond Future	Buy	500	382,859.15
R214 On 06/02/2014	Bond Future	Sell	500	0.00
Grand Total for Daily Detailed Turnover:			688	678,068.27