



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 29/11/2013

To Date : 29/11/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>R186 Bond Future</b>					
R186 On 08/05/2014	8.25	Call	Sell	8,000	0.00
R186 On 08/05/2014	8.25	Call	Buy	8,000	0.00
R186 On 08/05/2014	9.25	Put	Sell	8,000	0.00
R186 On 08/05/2014	9.25	Put	Buy	8,000	0.00
<b>R207 Bond Future</b>					
R207 On 06/02/2014			Sell	40	0.00
R207 On 06/02/2014			Buy	40	39,470.64
R207 On 06/02/2014			Buy	200	197,256.30
R207 On 06/02/2014			Sell	200	0.00
R207 On 06/02/2014			Sell	200	0.00
R207 On 06/02/2014			Buy	200	197,256.30
R207 On 06/02/2014			Sell	900	0.00
R207 On 06/02/2014			Buy	900	888,089.31
R207 On 06/02/2014			Buy	940	927,559.95
R207 On 06/02/2014			Sell	940	0.00
<b>R208 Bond Futures</b>					
R208 On 06/02/2014			Buy	50	48,338.57
R208 On 06/02/2014			Sell	50	0.00
R208 On 06/02/2014			Sell	100	0.00

R208 On 06/02/2014	Bond Future	Buy	100	96,746.29
R208 On 06/02/2014	Bond Future	Sell	150	0.00
R208 On 06/02/2014	Bond Future	Buy	150	145,047.33
<b>R213 Bond Future</b>				
R213 On 06/02/2014	Bond Future	Buy	56	48,310.70
R213 On 06/02/2014	Bond Future	Sell	56	0.00
R213 On 06/02/2014	Bond Future	Sell	56	0.00
R213 On 06/02/2014	Bond Future	Buy	56	48,310.70
<b>R214 Bond Future</b>				
R214 On 06/02/2014	Bond Future	Sell	8	0.00
R214 On 06/02/2014	Bond Future	Buy	8	6,049.07
R214 On 06/02/2014	Bond Future	Sell	12	0.00
R214 On 06/02/2014	Bond Future	Buy	12	9,073.60
R214 On 06/02/2014	Bond Future	Sell	21	0.00
R214 On 06/02/2014	Bond Future	Buy	21	15,878.80
R214 On 06/02/2014	Bond Future	Sell	25	0.00
R214 On 06/02/2014	Bond Future	Buy	25	18,903.33
R214 On 06/02/2014	Bond Future	Sell	37	0.00
R214 On 06/02/2014	Bond Future	Buy	37	27,976.93
R214 On 06/02/2014	Bond Future	Sell	49	0.00
R214 On 06/02/2014	Bond Future	Buy	49	37,050.53
R214 On 06/02/2014	Bond Future	Sell	123	0.00
R214 On 06/02/2014	Bond Future	Buy	123	93,004.40
R214 On 06/02/2014	Bond Future	Sell	146	0.00
R214 On 06/02/2014	Bond Future	Buy	146	110,395.46
R214 On 06/02/2014	Bond Future	Sell	150	0.00
R214 On 06/02/2014	Bond Future	Buy	150	113,420.00
R214 On 06/02/2014	Bond Future	Sell	1,400	0.00
R214 On 06/02/2014	Bond Future	Buy	1,400	1,058,586.62
R214 On 06/02/2014	Bond Future	Sell	1,971	0.00
R214 On 06/02/2014	Bond Future	Buy	1,971	1,490,338.73
<b>Grand Total for Daily Detailed Turnover:</b>			<b>22,634</b>	<b>5,617,063.54</b>