



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 06/12/2013

To Date : 06/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Buy	1	4,383.35
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	1	4,383.35
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	2	8,766.70
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	4	17,533.40
ALBI On 08/05/2014	Index Future		Sell	4	0.00
ALBI On 08/05/2014	Index Future		Buy	4	17,533.40
ALBI On 08/05/2014	Index Future		Sell	4	0.00
ALBI On 08/05/2014	Index Future		Buy	6	26,300.10
ALBI On 08/05/2014	Index Future		Sell	6	0.00
ALBI On 08/05/2014	Index Future		Buy	6	26,300.10
ALBI On 08/05/2014	Index Future		Sell	6	0.00
ALBI On 08/05/2014	Index Future		Buy	9	39,450.15
ALBI On 08/05/2014	Index Future		Sell	9	0.00
ALBI On 08/05/2014	Index Future		Buy	17	74,516.95
ALBI On 08/05/2014	Index Future		Sell	17	0.00

Jibar Tradeable Future

JBAF On 18/06/2014	Jibar Tradeable Future	Buy	1,000	9,423,500.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future	Buy	1,000	576,000.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future	Buy	1,000	9,278,500.00
JBAF On 17/06/2015	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future	Buy	1,000	721,000.00
JBAF On 17/06/2015	Jibar Tradeable Future	Sell	1,000	0.00
R157 Bond Future				
R157 On 06/02/2014	Bond Future	Buy	79	91,706.15
R157 On 06/02/2014	Bond Future	Sell	79	0.00
R186 Bond Future				
R186 On 06/02/2014	Bond Future	Sell	25	0.00
R186 On 06/02/2014	Bond Future	Buy	25	29,275.18
R186 On 06/02/2014	Bond Future	Sell	85	0.00
R186 On 06/02/2014	Bond Future	Buy	85	99,535.61
R186 On 06/02/2014	Bond Future	Buy	98	114,642.76
R186 On 06/02/2014	Bond Future	Sell	98	0.00
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	100	117,100.72
R186 On 06/02/2014	Bond Future	Sell	210	0.00
R186 On 06/02/2014	Bond Future	Buy	210	245,911.51
R2023 Bond Future				
R023 On 06/02/2014	Bond Future	Sell	82	0.00
R023 On 06/02/2014	Bond Future	Buy	82	82,477.17
R203 Bond Future				
R203 On 06/02/2014	Bond Future	Buy	67	71,414.45
R203 On 06/02/2014	Bond Future	Sell	67	0.00
R204 Bond Future				
R204 On 06/02/2014	Bond Future	Sell	45	0.00
R204 On 06/02/2014	Bond Future	Buy	45	46,440.45
R207 Bond Future				
R207 On 06/02/2014	Bond Future	Sell	42	0.00
R207 On 06/02/2014	Bond Future	Buy	42	41,219.41
R208 Bond Futures				
R208 On 06/02/2014	Bond Future	Sell	52	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 06/02/2014			Buy	52	49,946.18
R209 Bond Future					
R209 On 06/02/2014			Buy	64	47,648.25
R209 On 06/02/2014			Sell	64	0.00
R213 Bond Future					
R213 On 06/02/2014			Buy	89	76,110.05
R213 On 06/02/2014			Sell	89	0.00
R214 Bond Future					
R214 On 06/02/2014			Buy	40	30,019.87
R214 On 06/02/2014			Sell	40	0.00
R248 Bond Future					
R248 On 06/02/2014			Sell	3	0.00
R248 On 06/02/2014			Buy	3	2,917.57
R248 On 06/02/2014			Sell	6	0.00
R248 On 06/02/2014			Buy	6	5,835.15
R248 On 08/05/2014			Sell	7	0.00
R248 On 08/05/2014			Buy	7	6,669.78
R248 On 06/02/2014			Sell	8	0.00
R248 On 06/02/2014			Buy	8	7,780.20
R248 On 06/02/2014			Sell	12	0.00
R248 On 06/02/2014			Buy	12	11,670.30
R248 On 08/05/2014			Sell	13	0.00
R248 On 08/05/2014			Buy	13	12,386.73
R248 On 06/02/2014			Sell	14	0.00
R248 On 06/02/2014			Buy	14	13,615.34
R248 On 08/05/2014			Sell	14	0.00
R248 On 08/05/2014			Buy	14	13,339.55
R248 On 08/05/2014			Sell	14	0.00
R248 On 08/05/2014			Buy	14	13,339.55
R248 On 08/05/2014			Sell	28	0.00
R248 On 08/05/2014			Buy	28	26,367.86
R248 On 08/05/2014			Sell	28	0.00

R248 On 08/05/2014	Bond Future	Buy	28	26,367.86
R248 On 06/02/2014	Bond Future	Sell	44	0.00
R248 On 06/02/2014	Bond Future	Buy	44	42,791.08
R248 On 06/02/2014	Bond Future	Sell	51	0.00
R248 On 06/02/2014	Bond Future	Buy	51	49,598.75
R248 On 06/02/2014	Bond Future	Sell	55	0.00
R248 On 06/02/2014	Bond Future	Buy	55	53,488.85
R248 On 08/05/2014	Bond Future	Sell	55	0.00
R248 On 08/05/2014	Bond Future	Buy	55	51,794.02
R248 On 06/02/2014	Bond Future	Sell	59	0.00
R248 On 06/02/2014	Bond Future	Buy	59	57,408.49
R248 On 08/05/2014	Bond Future	Sell	61	0.00
R248 On 08/05/2014	Bond Future	Buy	61	58,122.33
R248 On 08/05/2014	Bond Future	Sell	62	0.00
R248 On 08/05/2014	Bond Future	Buy	62	59,075.16
R248 On 08/05/2014	Bond Future	Sell	82	0.00
R248 On 08/05/2014	Bond Future	Buy	82	78,131.66
R248 On 08/05/2014	Bond Future	Sell	85	0.00
R248 On 08/05/2014	Bond Future	Buy	85	80,990.13
R248 On 08/05/2014	Bond Future	Sell	110	0.00
R248 On 08/05/2014	Bond Future	Buy	110	103,588.03
R248 On 08/05/2014	Bond Future	Sell	110	0.00
R248 On 08/05/2014	Bond Future	Buy	110	103,588.03
R248 On 08/05/2014	Bond Future	Sell	131	0.00
R248 On 08/05/2014	Bond Future	Buy	131	124,820.09
R248 On 08/05/2014	Bond Future	Sell	165	0.00
R248 On 08/05/2014	Bond Future	Buy	165	155,382.05
R248 On 08/05/2014	Bond Future	Sell	165	0.00
R248 On 08/05/2014	Bond Future	Buy	165	155,382.05
R248 On 06/02/2014	Bond Future	Sell	183	0.00
R248 On 06/02/2014	Bond Future	Buy	183	177,972.00
R248 On 08/05/2014	Bond Future	Sell	247	0.00
R248 On 08/05/2014	Bond Future	Buy	247	232,602.22
R248 On 08/05/2014	Bond Future	Sell	467	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R248 On 08/05/2014			Buy	467	439,778.29
R248 On 08/05/2014			Buy	469	446,874.97
R248 On 08/05/2014			Sell	469	0.00
R248 On 06/02/2014			Sell	798	0.00
R248 On 06/02/2014			Buy	798	776,074.63
R248 On 06/02/2014			Buy	1,174	1,141,743.88
R248 On 06/02/2014			Sell	1,174	0.00
Grand Total for Daily Detailed Turnover:				9,848	25,891,111.88