



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 17/12/2013

To Date : 17/12/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Sell	6	0.00
ALBI On 06/02/2014	Index Future		Buy	6	26,448.90
ALBI On 06/02/2014	Index Future		Sell	6	0.00
ALBI On 06/02/2014	Index Future		Buy	6	26,451.90
Govi Total Return Index					
GOVI On 06/02/2014	GOVI		Buy	3	13,207.68
GOVI On 06/02/2014	GOVI		Sell	3	0.00
GOVI On 06/02/2014	GOVI		Sell	3	0.00
GOVI On 06/02/2014	GOVI		Buy	3	13,207.68
GOVI On 06/02/2014	GOVI		Buy	7	30,787.61
GOVI On 06/02/2014	GOVI		Sell	7	0.00
GOVI On 06/02/2014	GOVI		Buy	7	30,790.69
GOVI On 06/02/2014	GOVI		Sell	7	0.00
GOVI On 06/02/2014	GOVI		Sell	7	0.00
GOVI On 06/02/2014	GOVI		Buy	7	30,787.61
R157 Bond Future					
R157 On 06/02/2014	Bond Future		Buy	250	291,264.38
R157 On 06/02/2014	Bond Future		Sell	250	0.00
R157 On 06/02/2014	Bond Future		Buy	250	291,264.38

R157 On 06/02/2014	Bond Future			Sell	250	0.00
R186 Bond Future						
R186 On 06/02/2014	Bond Future			Sell	18	0.00
R186 On 06/02/2014	Bond Future			Buy	18	21,421.74
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	20	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	20	0.00
R186 On 06/02/2014	Bond Future			Sell	43	0.00
R186 On 06/02/2014	Bond Future			Buy	43	51,174.16
R186 On 06/02/2014	Bond Future			Buy	56	66,645.42
R186 On 06/02/2014	Bond Future			Sell	56	0.00
R186 On 06/02/2014	Bond Future			Sell	56	0.00
R186 On 06/02/2014	Bond Future			Buy	56	66,645.42
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	100	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	100	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	100	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	100	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	100	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	100	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	100	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	100	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	100	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	100	0.00
R186 On 06/02/2014	Bond Future			Sell	150	0.00
R186 On 06/02/2014	Bond Future			Buy	150	178,514.51
R186 On 06/02/2014	Bond Future			Sell	153	0.00
R186 On 06/02/2014	Bond Future			Buy	153	182,084.80
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	153	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	153	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	153	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	153	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	173	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	173	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	253	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	253	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	253	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	9.25	Put	Buy	253	0.00
R186 On 06/02/2014			Sell	266	0.00
R186 On 06/02/2014			Buy	266	316,565.72
R186 On 08/05/2014	9.25	Put	Sell	373	0.00
R186 On 08/05/2014	9.25	Put	Buy	373	0.00
R186 On 06/02/2014			Sell	792	0.00
R186 On 06/02/2014			Buy	792	942,556.59
R186 On 06/02/2014			Sell	1,422	0.00
R186 On 06/02/2014			Buy	1,422	1,692,317.51
R203 Bond Future					
R203 On 06/02/2014			Sell	1,800	0.00
R203 On 06/02/2014			Buy	1,800	1,935,018.54
R204 Bond Future					
R204 On 06/02/2014			Buy	10	10,449.88
R204 On 06/02/2014			Sell	10	0.00
R204 On 06/02/2014			Sell	10	0.00
R204 On 06/02/2014			Buy	10	10,449.88
R204 On 06/02/2014			Sell	1,050	0.00
R204 On 06/02/2014			Buy	1,050	1,096,564.56
R208 Bond Futures					
R208 On 06/02/2014			Buy	103	100,557.37
R208 On 06/02/2014			Sell	103	0.00
R208 On 06/02/2014			Sell	103	0.00
R208 On 06/02/2014			Buy	103	100,557.37
R209 Bond Future					
R209 On 06/02/2014			Sell	52	0.00
R209 On 06/02/2014			Buy	52	39,313.63
R209 On 06/02/2014			Sell	52	0.00
R209 On 06/02/2014			Buy	52	39,313.63
R213 Bond Future					
R213 On 06/02/2014			Sell	12	0.00
R213 On 06/02/2014			Buy	12	10,427.93

R213 On 06/02/2014	Bond Future	Sell	18	0.00
R213 On 06/02/2014	Bond Future	Buy	18	15,641.89
R213 On 06/02/2014	Bond Future	Sell	25	0.00
R213 On 06/02/2014	Bond Future	Buy	25	21,724.85
R213 On 06/02/2014	Bond Future	Buy	55	47,794.68
R213 On 06/02/2014	Bond Future	Sell	55	0.00

Grand Total for Daily Detailed Turnover:

8,663

7,699,950.87