



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 12/02/2014

To Date : 12/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Sell	1	0.00
GOVI On 08/05/2014	GOVI		Buy	1	4,343.86
Jibar Tradeable Future					
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	100	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	100	939,250.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	100	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	100	939,500.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	200	1,839,100.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	200	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	455	4,259,255.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	455	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	900	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	900	8,448,750.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	900	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	900	8,451,000.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	1,000	9,390,000.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	1,000	9,387,500.00

JBAF On 17/06/2015	Jibar Tradeable Future	Buy	1,800	16,560,900.00
JBAF On 17/06/2015	Jibar Tradeable Future	Sell	1,800	0.00
JBAF On 17/06/2015	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future	Buy	2,000	18,401,000.00

New Inflation Linked Index

IGOV On 08/05/2014	Index Future	Buy	2	3,992.68
IGOV On 08/05/2014	Index Future	Sell	2	0.00
IGOV On 08/05/2014	Index Future	Sell	2	0.00
IGOV On 08/05/2014	Index Future	Buy	2	3,995.88

R157 Bond Future

R157 On 08/05/2014	Bond Future	Buy	14	15,377.10
R157 On 08/05/2014	Bond Future	Sell	14	0.00
R157 On 08/05/2014	Bond Future	Buy	17	18,672.19
R157 On 08/05/2014	Bond Future	Sell	17	0.00
R157 On 08/05/2014	Bond Future	Buy	17	18,670.86
R157 On 08/05/2014	Bond Future	Sell	17	0.00
R157 On 08/05/2014	Bond Future	Buy	22	24,162.29
R157 On 08/05/2014	Bond Future	Sell	22	0.00
R157 On 08/05/2014	Bond Future	Buy	51	56,016.58
R157 On 08/05/2014	Bond Future	Sell	51	0.00
R157 On 08/05/2014	Bond Future	Buy	64	70,290.28
R157 On 08/05/2014	Bond Future	Sell	64	0.00
R157 On 08/05/2014	Bond Future	Buy	66	72,492.05
R157 On 08/05/2014	Bond Future	Sell	66	0.00
R157 On 08/05/2014	Bond Future	Buy	83	91,157.71
R157 On 08/05/2014	Bond Future	Sell	83	0.00
R157 On 08/05/2014	Bond Future	Sell	124	0.00
R157 On 08/05/2014	Bond Future	Buy	124	136,197.19
R157 On 08/05/2014	Bond Future	Buy	155	170,234.28
R157 On 08/05/2014	Bond Future	Sell	155	0.00
R157 On 08/05/2014	Bond Future	Buy	175	192,213.77
R157 On 08/05/2014	Bond Future	Sell	175	0.00
R157 On 08/05/2014	Bond Future	Buy	218	239,426.28
R157 On 08/05/2014	Bond Future	Sell	218	0.00
R157 On 08/05/2014	Bond Future	Buy	760	834,756.94

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 08/05/2014 Bond Future			Sell	760	0.00
R157 On 08/05/2014 Bond Future			Buy	941	1,033,486.84
R157 On 08/05/2014 Bond Future			Sell	941	0.00
R157 On 08/05/2014 Bond Future			Buy	1,207	1,325,725.83
R157 On 08/05/2014 Bond Future			Sell	1,207	0.00
R157 On 08/05/2014 Bond Future			Sell	1,500	0.00
R157 On 08/05/2014 Bond Future			Buy	1,500	1,647,428.55
R186 Bond Future					
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	9	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Buy	9	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	9	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Sell	9	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	33	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Buy	33	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	33	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Sell	33	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	37	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Buy	37	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	37	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Sell	37	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	47	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Buy	47	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	47	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Sell	47	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	81	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Buy	81	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	81	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Sell	81	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	97	0.00
R186 On 08/05/2014 Bond Future	8.25	Call	Buy	97	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	97	0.00

R186 On 08/05/2014	Bond Future	9.25	Put	Sell	97	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	8.25	Call	Sell	101	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	101	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	101	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	101	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	169	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	169	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	169	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	169	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	298	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	298	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	298	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	298	0.00
R186 On 08/05/2014	Bond Future	8.50	Call	Buy	900	0.00
R186 On 08/05/2014	Bond Future	8.50	Call	Sell	900	0.00
R186 On 08/05/2014	Bond Future	8.50	Call	Sell	900	0.00
R186 On 08/05/2014	Bond Future	8.50	Call	Buy	900	0.00
R186 On 08/05/2014	Bond Future	8.80	Put	Sell	900	0.00
R186 On 08/05/2014	Bond Future	8.80	Put	Buy	900	0.00
R186 On 08/05/2014	Bond Future	8.80	Put	Buy	900	0.00
R186 On 08/05/2014	Bond Future	8.80	Put	Sell	900	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Sell	1,028	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	1,028	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Buy	1,028	0.00
R186 On 08/05/2014	Bond Future	9.25	Put	Sell	1,028	0.00
R186 On 08/05/2014	Bond Future	9.10	Put	Buy	1,500	0.00
R186 On 08/05/2014	Bond Future	9.10	Put	Sell	1,500	0.00
R186 On 08/05/2014	Bond Future	9.10	Put	Buy	1,500	0.00
R186 On 08/05/2014	Bond Future	9.10	Put	Sell	1,500	0.00
R186 On 08/05/2014	Bond Future	8.25	Call	Buy	2,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014 Bond Future	8.25	Call	Sell	2,000	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Sell	2,000	0.00
R186 On 08/05/2014 Bond Future	9.25	Put	Buy	2,000	0.00
Grand Total for Daily Detailed Turnover:				28,474	84,574,896.18