



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 10/04/2014

To Date : 10/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
Basket of Single Bond Futures						
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	21	293,702.75
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	21	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	24	335,660.28
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	24	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	43	601,391.34
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	43	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	51	713,278.10
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	51	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	90	1,258,726.05
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	90	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	406	5,678,253.07
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	406	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	635	0.00
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	635	8,881,011.58
ICAA On 08/05/2014			Can-Do Interest Rate	Buy	635	8,882,761.00
ICAA On 08/05/2014			Can-Do Interest Rate	Sell	635	0.00
Govi Total Return Index						
GOVI On 08/05/2014			GOVI	Sell	1	0.00
GOVI On 08/05/2014			GOVI	Buy	1	4,447.91

GOVI On 08/05/2014	GOVI	Buy	1	4,447.91
GOVI On 08/05/2014	GOVI	Sell	1	0.00
GOVI On 08/05/2014	GOVI	Buy	1	4,447.91
GOVI On 08/05/2014	GOVI	Sell	1	0.00
R186 Bond Future				
R186 On 08/05/2014	Bond Future	Buy	5	6,062.67
R186 On 08/05/2014	Bond Future	Sell	5	0.00
R186 On 08/05/2014	Bond Future	Buy	10	12,125.34
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 07/08/2014	Bond Future	Buy	10	836.20
R186 On 07/08/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	13	15,762.94
R186 On 08/05/2014	Bond Future	Sell	13	0.00
R186 On 08/05/2014	Bond Future	Buy	14	16,975.47
R186 On 08/05/2014	Bond Future	Sell	14	0.00
R186 On 08/05/2014	Bond Future	Buy	15	18,188.00
R186 On 08/05/2014	Bond Future	Sell	15	0.00
R186 On 08/05/2014	Bond Future	Buy	15	18,188.00
R186 On 08/05/2014	Bond Future	Sell	15	0.00
R186 On 08/05/2014	Bond Future	Buy	17	20,613.07
R186 On 08/05/2014	Bond Future	Sell	17	0.00
R186 On 08/05/2014	Bond Future	Buy	18	21,825.60
R186 On 08/05/2014	Bond Future	Sell	18	0.00
R186 On 08/05/2014	Bond Future	Buy	18	21,825.60
R186 On 08/05/2014	Bond Future	Sell	18	0.00
R186 On 08/05/2014	Bond Future	Buy	19	23,038.14
R186 On 08/05/2014	Bond Future	Sell	19	0.00
R186 On 08/05/2014	Bond Future	Buy	20	24,250.67
R186 On 08/05/2014	Bond Future	Sell	20	0.00
R186 On 08/05/2014	Bond Future	Buy	21	25,463.21
R186 On 08/05/2014	Bond Future	Sell	21	0.00
R186 On 08/05/2014	Bond Future	Buy	23	27,888.27
R186 On 08/05/2014	Bond Future	Sell	23	0.00
R186 On 08/05/2014	Bond Future	Buy	24	29,100.81
R186 On 08/05/2014	Bond Future	Sell	24	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 08/05/2014	Bond Future		Buy	31	37,588.54
R186 On 08/05/2014	Bond Future		Sell	31	0.00
R186 On 08/05/2014	Bond Future		Buy	32	38,801.08
R186 On 08/05/2014	Bond Future		Sell	32	0.00
R186 On 08/05/2014	Bond Future		Buy	36	43,651.21
R186 On 08/05/2014	Bond Future		Sell	36	0.00
R186 On 08/05/2014	Bond Future		Buy	43	52,138.94
R186 On 08/05/2014	Bond Future		Sell	43	0.00
R186 On 08/05/2014	Bond Future		Buy	45	54,564.01
R186 On 08/05/2014	Bond Future		Sell	45	0.00
R186 On 08/05/2014	Bond Future		Buy	50	60,626.68
R186 On 08/05/2014	Bond Future		Sell	50	0.00
R186 On 08/05/2014	Bond Future		Buy	53	64,264.28
R186 On 08/05/2014	Bond Future		Sell	53	0.00
R186 On 08/05/2014	Bond Future		Buy	59	71,539.48
R186 On 08/05/2014	Bond Future		Sell	59	0.00
R186 On 08/05/2014	Bond Future		Buy	59	71,539.48
R186 On 08/05/2014	Bond Future		Sell	59	0.00
R186 On 08/05/2014	Bond Future		Buy	61	73,964.55
R186 On 08/05/2014	Bond Future		Sell	61	0.00
R186 On 08/05/2014	Bond Future		Buy	66	80,027.22
R186 On 08/05/2014	Bond Future		Sell	66	0.00
R186 On 08/05/2014	Bond Future		Buy	81	98,215.22
R186 On 08/05/2014	Bond Future		Sell	81	0.00
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Buy	100	8,261.00
R186 On 07/08/2014	Bond Future		Sell	100	0.00
R186 On 07/08/2014	Bond Future		Buy	100	8,343.00
R186 On 08/05/2014	Bond Future		Buy	105	127,316.03
R186 On 08/05/2014	Bond Future		Sell	105	0.00
R186 On 08/05/2014	Bond Future		Buy	132	160,054.44

R186 On 08/05/2014	Bond Future	Sell	132	0.00
R186 On 08/05/2014	Bond Future	Buy	150	181,267.17
R186 On 08/05/2014	Bond Future	Sell	150	0.00
R186 On 08/05/2014	Bond Future	Buy	150	181,267.17
R186 On 08/05/2014	Bond Future	Sell	150	0.00
R186 On 08/05/2014	Bond Future	Buy	177	214,618.45
R186 On 08/05/2014	Bond Future	Sell	177	0.00
R186 On 08/05/2014	Bond Future	Buy	237	287,370.46
R186 On 08/05/2014	Bond Future	Sell	237	0.00
R186 On 08/05/2014	Bond Future	Buy	354	429,236.89
R186 On 08/05/2014	Bond Future	Sell	354	0.00
R186 On 08/05/2014	Bond Future	Buy	502	608,691.87
R186 On 08/05/2014	Bond Future	Sell	502	0.00
R186 On 08/05/2014	Bond Future	Buy	514	623,242.27
R186 On 08/05/2014	Bond Future	Sell	514	0.00
R186 On 08/05/2014	Bond Future	Buy	787	954,263.94
R186 On 08/05/2014	Bond Future	Sell	787	0.00
R186 On 08/05/2014	Bond Future	Buy	1,016	1,231,934.14
R186 On 08/05/2014	Bond Future	Sell	1,016	0.00
R186 On 08/05/2014	Bond Future	Buy	1,700	2,061,307.12
R186 On 08/05/2014	Bond Future	Sell	1,700	0.00
R186 On 08/05/2014	Bond Future	Buy	4,628	5,611,605.50
R186 On 08/05/2014	Bond Future	Sell	4,628	0.00
R186 On 08/05/2014	Bond Future	Sell	11,000	0.00
R186 On 08/05/2014	Bond Future	Buy	11,000	13,337,869.60

R203 Bond Future

R203 On 08/05/2014	Bond Future	Sell	100	0.00
R203 On 08/05/2014	Bond Future	Buy	100	7,447.00
R203 On 07/08/2014	Bond Future	Sell	100	0.00
R203 On 07/08/2014	Bond Future	Buy	100	7,588.00

R204 Bond Future

R204 On 08/05/2014	Bond Future	Sell	100	0.00
R204 On 08/05/2014	Bond Future	Buy	100	7,674.00
R204 On 07/08/2014	Bond Future	Sell	100	0.00
R204 On 07/08/2014	Bond Future	Buy	100	7,797.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 Bond Future					
R207 On 08/05/2014	Bond Future		Sell	100	0.00
R207 On 08/05/2014	Bond Future		Buy	100	7,897.00
R207 On 07/08/2014	Bond Future		Sell	100	0.00
R207 On 07/08/2014	Bond Future		Buy	100	8,013.00
R208 Bond Futures					
R208 On 08/05/2014	Bond Future		Sell	100	0.00
R208 On 08/05/2014	Bond Future		Buy	100	7,991.00
R208 On 07/08/2014	Bond Future		Sell	100	0.00
R208 On 07/08/2014	Bond Future		Buy	100	8,091.00
R209 Bond Future					
R209 On 08/05/2014	Bond Future		Sell	100	0.00
R209 On 08/05/2014	Bond Future		Buy	100	8,868.00
R209 On 07/08/2014	Bond Future		Sell	100	0.00
R209 On 07/08/2014	Bond Future		Buy	100	8,940.00
R213 Bond Future					
R213 On 08/05/2014	Bond Future		Buy	10	8,647.37
R213 On 08/05/2014	Bond Future		Sell	10	0.00
R213 On 08/05/2014	Bond Future		Buy	13	11,241.57
R213 On 08/05/2014	Bond Future		Sell	13	0.00
R213 On 08/05/2014	Bond Future		Buy	13	11,241.57
R213 On 08/05/2014	Bond Future		Sell	13	0.00
R213 On 08/05/2014	Bond Future		Buy	13	11,241.57
R213 On 08/05/2014	Bond Future		Sell	13	0.00
R213 On 08/05/2014	Bond Future		Buy	13	11,241.57
R213 On 08/05/2014	Bond Future		Sell	13	0.00
R213 On 08/05/2014	Bond Future		Buy	14	12,106.31
R213 On 08/05/2014	Bond Future		Sell	14	0.00
R213 On 08/05/2014	Bond Future		Buy	15	12,971.05
R213 On 08/05/2014	Bond Future		Sell	15	0.00
R213 On 08/05/2014	Bond Future		Buy	19	16,429.99
R213 On 08/05/2014	Bond Future		Sell	19	0.00

R213 On 08/05/2014	Bond Future	Buy	21	18,159.47
R213 On 08/05/2014	Bond Future	Sell	21	0.00
R213 On 08/05/2014	Bond Future	Buy	22	19,024.20
R213 On 08/05/2014	Bond Future	Sell	22	0.00
R213 On 08/05/2014	Bond Future	Buy	24	20,753.68
R213 On 08/05/2014	Bond Future	Sell	24	0.00
R213 On 08/05/2014	Bond Future	Buy	24	20,753.68
R213 On 08/05/2014	Bond Future	Sell	24	0.00
R213 On 08/05/2014	Bond Future	Buy	24	20,753.68
R213 On 08/05/2014	Bond Future	Sell	24	0.00
R213 On 08/05/2014	Bond Future	Buy	25	21,618.41
R213 On 08/05/2014	Bond Future	Sell	25	0.00
R213 On 08/05/2014	Bond Future	Buy	35	30,265.78
R213 On 08/05/2014	Bond Future	Sell	35	0.00
R213 On 08/05/2014	Bond Future	Buy	36	31,130.51
R213 On 08/05/2014	Bond Future	Sell	36	0.00
R213 On 08/05/2014	Bond Future	Buy	38	32,859.99
R213 On 08/05/2014	Bond Future	Sell	38	0.00
R213 On 08/05/2014	Bond Future	Buy	41	35,454.20
R213 On 08/05/2014	Bond Future	Sell	41	0.00
R213 On 08/05/2014	Bond Future	Buy	43	37,183.67
R213 On 08/05/2014	Bond Future	Sell	43	0.00
R213 On 08/05/2014	Bond Future	Buy	49	42,372.09
R213 On 08/05/2014	Bond Future	Sell	49	0.00
R213 On 08/05/2014	Bond Future	Buy	58	50,154.72
R213 On 08/05/2014	Bond Future	Sell	58	0.00
R213 On 08/05/2014	Bond Future	Buy	61	52,748.93
R213 On 08/05/2014	Bond Future	Sell	61	0.00
R213 On 08/05/2014	Bond Future	Buy	61	52,748.93
R213 On 08/05/2014	Bond Future	Sell	61	0.00
R213 On 08/05/2014	Bond Future	Buy	62	53,613.66
R213 On 08/05/2014	Bond Future	Sell	62	0.00
R213 On 08/05/2014	Bond Future	Buy	88	76,096.81
R213 On 08/05/2014	Bond Future	Sell	88	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R213 On 08/05/2014			Buy	118	102,038.91
R213 On 08/05/2014			Sell	118	0.00
R213 On 08/05/2014			Buy	134	115,874.69
R213 On 08/05/2014			Sell	134	0.00
R213 On 08/05/2014			Buy	137	118,468.90
R213 On 08/05/2014			Sell	137	0.00
R213 On 08/05/2014			Buy	247	213,589.92
R213 On 08/05/2014			Sell	247	0.00
R213 On 08/05/2014			Buy	381	329,464.61
R213 On 08/05/2014			Sell	381	0.00
R213 On 08/05/2014			Buy	389	336,382.50
R213 On 08/05/2014			Sell	389	0.00
R213 On 08/05/2014			Buy	543	469,551.92
R213 On 08/05/2014			Sell	543	0.00
R213 On 08/05/2014			Buy	557	481,658.23
R213 On 08/05/2014			Sell	557	0.00
R213 On 08/05/2014			Buy	841	727,243.40
R213 On 08/05/2014			Sell	841	0.00
R213 On 08/05/2014			Buy	926	800,746.00
R213 On 08/05/2014			Sell	926	0.00
R213 On 08/05/2014			Buy	1,667	1,441,515.75
R213 On 08/05/2014			Sell	1,667	0.00
R213 On 08/05/2014			Buy	3,738	3,232,385.04
R213 On 08/05/2014			Sell	3,738	0.00
R213 On 08/05/2014			Sell	10,500	0.00
R213 On 08/05/2014			Buy	10,500	9,079,733.25
Grand Total for Daily Detailed Turnover:				46,418	71,953,614.12