



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 13/01/2014

To Date : 13/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 06/02/2014	GOVI		Sell	1	0.00
GOVI On 06/02/2014	GOVI		Buy	1	4,409.44
GOVI On 06/02/2014	GOVI		Sell	1	0.00
GOVI On 06/02/2014	GOVI		Buy	1	4,409.44
<b>R157 Bond Future</b>					
R157 On 06/02/2014	Bond Future		Buy	14	16,297.07
R157 On 06/02/2014	Bond Future		Sell	14	0.00
R157 On 06/02/2014	Bond Future		Buy	17	19,789.30
R157 On 06/02/2014	Bond Future		Sell	17	0.00
R157 On 06/02/2014	Bond Future		Buy	51	59,367.89
R157 On 06/02/2014	Bond Future		Sell	51	0.00
R157 On 06/02/2014	Bond Future		Buy	65	75,664.95
R157 On 06/02/2014	Bond Future		Sell	65	0.00
R157 On 06/02/2014	Bond Future		Buy	120	139,689.14
R157 On 06/02/2014	Bond Future		Sell	120	0.00
R157 On 06/02/2014	Bond Future		Buy	170	197,892.95
R157 On 06/02/2014	Bond Future		Sell	170	0.00
R157 On 06/02/2014	Bond Future		Buy	251	292,183.13
R157 On 06/02/2014	Bond Future		Sell	251	0.00

R157 On 06/02/2014	Bond Future	Sell	688	0.00
R157 On 06/02/2014	Bond Future	Buy	688	800,884.43
<b>R186 Bond Future</b>				
R186 On 06/02/2014	Bond Future	Buy	250	296,257.53
R186 On 06/02/2014	Bond Future	Sell	250	0.00
R186 On 06/02/2014	Bond Future	Buy	250	296,257.53
R186 On 06/02/2014	Bond Future	Sell	250	0.00
<b>R203 Bond Future</b>				
R203 On 06/02/2014	Bond Future	Sell	390	0.00
R203 On 06/02/2014	Bond Future	Buy	390	418,872.52
<b>R204 Bond Future</b>				
R204 On 06/02/2014	Bond Future	Sell	220	0.00
R204 On 06/02/2014	Bond Future	Buy	220	229,265.72
<b>Grand Total for Daily Detailed Turnover:</b>			<b>2,488</b>	<b>2,851,241.02</b>