



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 21/01/2014

To Date : 21/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	1	4,418.06
ALBI On 06/02/2014	Index Future		Buy	3	13,080.18
ALBI On 06/02/2014	Index Future		Sell	3	0.00
<b>Inflation Linked Bond Index</b>					
ILBI On 07/08/2014	Index Future		Buy	20	112,607.80
ILBI On 07/08/2014	Index Future		Sell	20	0.00
<b>R186 Bond Future</b>					
R186 On 08/05/2014	Bond Future		Sell	28	0.00
R186 On 08/05/2014	Bond Future		Buy	28	33,421.23
R186 On 08/05/2014	Bond Future		Sell	60	0.00
R186 On 08/05/2014	Bond Future		Buy	60	71,717.56
R186 On 08/05/2014	Bond Future		Sell	80	0.00
R186 On 08/05/2014	Bond Future		Buy	80	95,623.42
<b>R209 Bond Future</b>					
R209 On 08/05/2014	Bond Future		Sell	60	0.00
R209 On 08/05/2014	Bond Future		Buy	60	44,019.17
<b>R248 Bond Future</b>					
R248 On 08/05/2014	Bond Future		Sell	55	0.00
R248 On 08/05/2014	Bond Future		Buy	55	52,408.07

**Grand Total for Daily Detailed Turnover:**

**307**

**427,295.48**