



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 28/01/2014

To Date : 28/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
<b>All Bond Index</b>						
ALBI On 06/02/2014			Index Future	Buy	2	8,558.74
ALBI On 06/02/2014			Index Future	Sell	2	0.00
ALBI On 06/02/2014			Index Future	Buy	3	12,838.11
ALBI On 06/02/2014			Index Future	Sell	3	0.00
ALBI On 06/02/2014			Index Future	Buy	6	25,676.22
ALBI On 06/02/2014			Index Future	Sell	6	0.00
<b>Govi Total Return Index</b>						
GOVI On 08/05/2014			GOVI	Sell	25	0.00
GOVI On 08/05/2014			GOVI	Buy	25	108,511.50
GOVI On 06/02/2014			GOVI	Buy	25	107,010.25
GOVI On 06/02/2014			GOVI	Sell	25	0.00
GOVI On 06/02/2014			GOVI	Buy	30	128,412.30
GOVI On 06/02/2014			GOVI	Sell	30	0.00
GOVI On 07/08/2014			GOVI	Sell	30	0.00
GOVI On 07/08/2014			GOVI	Buy	30	132,139.20
GOVI On 06/02/2014			GOVI	Buy	145	620,659.45
GOVI On 06/02/2014			GOVI	Sell	145	0.00
GOVI On 07/08/2014			GOVI	Sell	145	0.00
GOVI On 07/08/2014			GOVI	Buy	145	638,672.80

GOVI On 06/02/2014	GOVI	Buy	175	749,071.75
GOVI On 06/02/2014	GOVI	Sell	175	0.00
GOVI On 07/08/2014	GOVI	Sell	175	0.00
GOVI On 07/08/2014	GOVI	Buy	175	770,812.00
<b>Jibar Tradeable Future</b>				
JBAF On 18/06/2014	Jibar Tradeable Future	Buy	1,000	9,387,000.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future	Buy	2,000	18,782,000.00
JBAF On 18/06/2014	Jibar Tradeable Future	Buy	3,000	28,167,300.00
JBAF On 18/06/2014	Jibar Tradeable Future	Sell	3,000	0.00
<b>R186 Bond Future</b>				
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	4	346.48
R186 On 06/02/2014	Bond Future	Buy	4	4,606.35
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	4	4,605.15
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	4	4,605.15
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	4	4,606.83
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	5	5,758.54
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 06/02/2014	Bond Future	Buy	5	5,769.07
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 06/02/2014	Bond Future	Buy	5	433.10
R186 On 06/02/2014	Bond Future	Buy	5	5,757.94
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 06/02/2014	Bond Future	Buy	5	5,792.33
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 06/02/2014	Bond Future	Buy	5	5,792.33
R186 On 06/02/2014	Bond Future	Sell	5	0.00
R186 On 06/02/2014	Bond Future	Buy	6	6,922.88

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R186 On 06/02/2014	Bond Future		Sell	6	0.00
R186 On 06/02/2014	Bond Future		Buy	7	8,082.60
R186 On 06/02/2014	Bond Future		Sell	7	0.00
R186 On 06/02/2014	Bond Future		Buy	8	9,210.31
R186 On 06/02/2014	Bond Future		Sell	8	0.00
R186 On 06/02/2014	Bond Future		Buy	8	9,237.26
R186 On 06/02/2014	Bond Future		Sell	8	0.00
R186 On 06/02/2014	Bond Future		Buy	9	10,345.39
R186 On 06/02/2014	Bond Future		Sell	9	0.00
R186 On 06/02/2014	Bond Future		Buy	9	10,384.32
R186 On 06/02/2014	Bond Future		Sell	9	0.00
R186 On 06/02/2014	Bond Future		Buy	9	10,364.29
R186 On 06/02/2014	Bond Future		Sell	9	0.00
R186 On 06/02/2014	Bond Future		Buy	9	10,365.38
R186 On 06/02/2014	Bond Future		Sell	9	0.00
R186 On 06/02/2014	Bond Future		Buy	9	10,426.19
R186 On 06/02/2014	Bond Future		Sell	9	0.00
R186 On 06/02/2014	Bond Future		Buy	11	12,644.36
R186 On 06/02/2014	Bond Future		Sell	11	0.00
R186 On 06/02/2014	Bond Future		Buy	13	15,010.55
R186 On 06/02/2014	Bond Future		Sell	13	0.00
R186 On 06/02/2014	Bond Future		Buy	15	17,273.82
R186 On 06/02/2014	Bond Future		Sell	15	0.00
R186 On 06/02/2014	Bond Future		Buy	16	18,461.02
R186 On 06/02/2014	Bond Future		Sell	16	0.00
R186 On 06/02/2014	Bond Future		Buy	16	18,420.61
R186 On 06/02/2014	Bond Future		Sell	16	0.00
R186 On 06/02/2014	Bond Future		Buy	16	18,427.33
R186 On 06/02/2014	Bond Future		Sell	16	0.00
R186 On 06/02/2014	Bond Future		Buy	16	18,535.44
R186 On 06/02/2014	Bond Future		Sell	16	0.00

R186 On 06/02/2014	Bond Future	Buy	18	20,690.78
R186 On 06/02/2014	Bond Future	Sell	18	0.00
R186 On 06/02/2014	Bond Future	Buy	22	25,383.90
R186 On 06/02/2014	Bond Future	Sell	22	0.00
R186 On 06/02/2014	Bond Future	Buy	22	25,334.93
R186 On 06/02/2014	Bond Future	Sell	22	0.00
R186 On 06/02/2014	Bond Future	Buy	22	25,328.34
R186 On 06/02/2014	Bond Future	Sell	22	0.00
R186 On 06/02/2014	Bond Future	Buy	22	25,337.58
R186 On 06/02/2014	Bond Future	Sell	22	0.00
R186 On 06/02/2014	Bond Future	Buy	23	26,644.70
R186 On 06/02/2014	Bond Future	Sell	23	0.00
R186 On 06/02/2014	Bond Future	Buy	24	27,711.79
R186 On 06/02/2014	Bond Future	Sell	24	0.00
R186 On 06/02/2014	Bond Future	Buy	29	33,460.59
R186 On 06/02/2014	Bond Future	Sell	29	0.00
R186 On 06/02/2014	Bond Future	Buy	29	33,396.05
R186 On 06/02/2014	Bond Future	Sell	29	0.00
R186 On 06/02/2014	Bond Future	Buy	29	33,387.36
R186 On 06/02/2014	Bond Future	Sell	29	0.00
R186 On 06/02/2014	Bond Future	Buy	29	33,399.54
R186 On 06/02/2014	Bond Future	Sell	29	0.00
R186 On 06/02/2014	Bond Future	Buy	29	33,595.49
R186 On 06/02/2014	Bond Future	Sell	29	0.00
R186 On 06/02/2014	Bond Future	Buy	32	36,783.60
R186 On 06/02/2014	Bond Future	Sell	32	0.00
R186 On 06/02/2014	Bond Future	Buy	34	39,258.37
R186 On 06/02/2014	Bond Future	Sell	34	0.00
R186 On 06/02/2014	Bond Future	Buy	43	49,613.98
R186 On 06/02/2014	Bond Future	Sell	43	0.00
R186 On 06/02/2014	Bond Future	Buy	43	49,518.28
R186 On 06/02/2014	Bond Future	Sell	43	0.00
R186 On 06/02/2014	Bond Future	Buy	43	49,505.39
R186 On 06/02/2014	Bond Future	Sell	43	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/02/2014			Buy	43	49,523.46
R186 On 06/02/2014			Sell	43	0.00
R186 On 06/02/2014			Buy	43	49,650.29
R186 On 06/02/2014			Sell	43	0.00
R186 On 06/02/2014			Buy	43	49,814.00
R186 On 06/02/2014			Sell	43	0.00
R186 On 06/02/2014			Buy	45	51,726.94
R186 On 06/02/2014			Sell	45	0.00
R186 On 06/02/2014			Buy	45	51,921.61
R186 On 06/02/2014			Sell	45	0.00
R186 On 06/02/2014			Buy	45	51,821.45
R186 On 06/02/2014			Sell	45	0.00
R186 On 06/02/2014			Buy	45	51,807.97
R186 On 06/02/2014			Sell	45	0.00
R186 On 06/02/2014			Buy	45	52,130.93
R186 On 06/02/2014			Sell	45	0.00
R186 On 06/02/2014			Buy	45	51,826.88
R186 On 06/02/2014			Sell	45	0.00
R186 On 06/02/2014			Buy	52	60,240.19
R186 On 06/02/2014			Sell	52	0.00
R186 On 06/02/2014			Buy	52	59,998.31
R186 On 06/02/2014			Sell	52	0.00
R186 On 06/02/2014			Buy	52	59,882.57
R186 On 06/02/2014			Sell	52	0.00
R186 On 06/02/2014			Buy	52	59,888.84
R186 On 06/02/2014			Sell	52	0.00
R186 On 06/02/2014			Buy	53	61,018.27
R186 On 06/02/2014			Sell	53	0.00
R186 On 06/02/2014			Buy	58	66,670.28
R186 On 06/02/2014			Sell	58	0.00
R186 On 06/02/2014			Buy	64	73,898.10

R186 On 06/02/2014	Bond Future	Sell	64	0.00
R186 On 06/02/2014	Bond Future	Buy	67	77,617.17
R186 On 06/02/2014	Bond Future	Sell	67	0.00
R186 On 06/02/2014	Bond Future	Buy	67	77,305.51
R186 On 06/02/2014	Bond Future	Sell	67	0.00
R186 On 06/02/2014	Bond Future	Buy	67	77,164.46
R186 On 06/02/2014	Bond Future	Sell	67	0.00
R186 On 06/02/2014	Bond Future	Buy	68	78,307.97
R186 On 06/02/2014	Bond Future	Sell	68	0.00
R186 On 06/02/2014	Bond Future	Buy	68	78,287.60
R186 On 06/02/2014	Bond Future	Sell	68	0.00
R186 On 06/02/2014	Bond Future	Buy	68	78,516.73
R186 On 06/02/2014	Bond Future	Sell	68	0.00
R186 On 06/02/2014	Bond Future	Buy	78	90,063.31
R186 On 06/02/2014	Bond Future	Sell	78	0.00
R186 On 06/02/2014	Bond Future	Buy	86	98,855.93
R186 On 06/02/2014	Bond Future	Sell	86	0.00
R186 On 06/02/2014	Bond Future	Buy	91	104,603.36
R186 On 06/02/2014	Bond Future	Sell	91	0.00
R186 On 06/02/2014	Bond Future	Buy	100	116,618.59
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	101	116,620.44
R186 On 06/02/2014	Bond Future	Sell	101	0.00
R186 On 06/02/2014	Bond Future	Buy	104	119,546.70
R186 On 06/02/2014	Bond Future	Sell	104	0.00
R186 On 06/02/2014	Bond Future	Buy	135	155,180.81
R186 On 06/02/2014	Bond Future	Sell	135	0.00
R186 On 06/02/2014	Bond Future	Buy	150	173,167.41
R186 On 06/02/2014	Bond Future	Sell	150	0.00
R186 On 06/02/2014	Bond Future	Buy	198	228,455.09
R186 On 06/02/2014	Bond Future	Sell	198	0.00
R186 On 06/02/2014	Bond Future	Buy	198	228,014.38
R186 On 06/02/2014	Bond Future	Sell	198	0.00
R186 On 06/02/2014	Bond Future	Buy	198	227,955.06

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R186 On 06/02/2014	Bond Future		Sell	198	0.00
R186 On 06/02/2014	Bond Future		Buy	198	229,376.11
R186 On 06/02/2014	Bond Future		Sell	198	0.00
R186 On 06/02/2014	Bond Future		Buy	198	228,038.26
R186 On 06/02/2014	Bond Future		Sell	198	0.00
R186 On 06/02/2014	Bond Future		Buy	207	238,839.42
R186 On 06/02/2014	Bond Future		Sell	207	0.00
R186 On 06/02/2014	Bond Future		Sell	207	0.00
R186 On 06/02/2014	Bond Future		Buy	207	239,802.30
R186 On 06/02/2014	Bond Future		Buy	208	239,530.26
R186 On 06/02/2014	Bond Future		Sell	208	0.00
R186 On 06/02/2014	Bond Future		Buy	208	239,467.95
R186 On 06/02/2014	Bond Future		Sell	208	0.00
R186 On 06/02/2014	Bond Future		Buy	208	239,555.35
R186 On 06/02/2014	Bond Future		Sell	208	0.00
R186 On 06/02/2014	Bond Future		Buy	297	342,933.37
R186 On 06/02/2014	Bond Future		Sell	297	0.00
R186 On 06/02/2014	Bond Future		Buy	301	348,698.03
R186 On 06/02/2014	Bond Future		Sell	301	0.00
R186 On 06/02/2014	Bond Future		Buy	301	347,297.89
R186 On 06/02/2014	Bond Future		Sell	301	0.00
R186 On 06/02/2014	Bond Future		Buy	302	347,779.52
R186 On 06/02/2014	Bond Future		Sell	302	0.00
R186 On 06/02/2014	Bond Future		Buy	302	347,689.04
R186 On 06/02/2014	Bond Future		Sell	302	0.00
R186 On 06/02/2014	Bond Future		Buy	302	347,815.94
R186 On 06/02/2014	Bond Future		Sell	302	0.00
R186 On 06/02/2014	Bond Future		Buy	311	359,098.58
R186 On 06/02/2014	Bond Future		Sell	311	0.00
R186 On 06/02/2014	Bond Future		Buy	395	454,047.56
R186 On 06/02/2014	Bond Future		Sell	395	0.00

R186 On 06/02/2014	Bond Future	Buy	414	475,887.83
R186 On 06/02/2014	Bond Future	Sell	414	0.00
R186 On 06/02/2014	Bond Future	Buy	452	521,905.33
R186 On 06/02/2014	Bond Future	Sell	452	0.00
R186 On 06/02/2014	Bond Future	Buy	602	691,991.48
R186 On 06/02/2014	Bond Future	Sell	602	0.00
R186 On 06/02/2014	Bond Future	Buy	1,000	1,151,587.80
R186 On 06/02/2014	Bond Future	Sell	1,000	0.00
R186 On 06/02/2014	Bond Future	Buy	2,000	2,298,975.00
R186 On 06/02/2014	Bond Future	Sell	2,000	0.00
<b>R2023 Bond Future</b>				
R023 On 06/02/2014	Bond Future	Buy	1,000	990,455.50
R023 On 06/02/2014	Bond Future	Sell	1,000	0.00
R023 On 06/02/2014	Bond Future	Sell	1,000	0.00
R023 On 06/02/2014	Bond Future	Buy	1,000	990,455.50
<b>R207 Bond Future</b>				
R207 On 06/02/2014	Bond Future	Buy	5	4,836.96
R207 On 06/02/2014	Bond Future	Sell	5	0.00
R207 On 06/02/2014	Bond Future	Buy	8	7,739.13
R207 On 06/02/2014	Bond Future	Sell	8	0.00
R207 On 06/02/2014	Bond Future	Buy	11	10,641.30
R207 On 06/02/2014	Bond Future	Sell	11	0.00
R207 On 06/02/2014	Bond Future	Buy	24	23,217.39
R207 On 06/02/2014	Bond Future	Sell	24	0.00
R207 On 06/02/2014	Bond Future	Buy	42	40,630.43
R207 On 06/02/2014	Bond Future	Sell	42	0.00
R207 On 06/02/2014	Bond Future	Buy	44	42,565.21
R207 On 06/02/2014	Bond Future	Sell	44	0.00
R207 On 06/02/2014	Bond Future	Buy	48	46,434.78
R207 On 06/02/2014	Bond Future	Sell	48	0.00
R207 On 06/02/2014	Bond Future	Buy	50	48,369.56
R207 On 06/02/2014	Bond Future	Sell	50	0.00
R207 On 06/02/2014	Bond Future	Buy	52	50,304.34
R207 On 06/02/2014	Bond Future	Sell	52	0.00
R207 On 06/02/2014	Bond Future	Buy	58	56,108.69



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R207 On 06/02/2014			Sell	58	0.00
R207 On 06/02/2014			Buy	68	65,782.60
R207 On 06/02/2014			Sell	68	0.00
R207 On 06/02/2014			Buy	108	104,478.25
R207 On 06/02/2014			Sell	108	0.00
R207 On 06/02/2014			Buy	248	239,913.02
R207 On 06/02/2014			Sell	248	0.00
R207 On 06/02/2014			Buy	257	248,619.54
R207 On 06/02/2014			Sell	257	0.00
R207 On 06/02/2014			Buy	477	461,445.60
R207 On 06/02/2014			Sell	477	0.00
<b>R213 Bond Future</b>					
R213 On 06/02/2014			Buy	11	9,295.03
R213 On 06/02/2014			Sell	11	0.00
R213 On 06/02/2014			Buy	11	9,295.03
R213 On 06/02/2014			Sell	11	0.00
R213 On 06/02/2014			Sell	11	0.00
R213 On 06/02/2014			Buy	11	9,295.03
<b>Grand Total for Daily Detailed Turnover:</b>				<b>22,053</b>	<b>76,637,498.50</b>