



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 18/02/2014

To Date : 18/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>R157 Bond Future</b>					
R157 On 08/05/2014	Bond Future		Buy	6	6,585.43
R157 On 08/05/2014	Bond Future		Sell	6	0.00
R157 On 08/05/2014	Bond Future		Buy	7	7,683.00
R157 On 08/05/2014	Bond Future		Sell	7	0.00
R157 On 08/05/2014	Bond Future		Buy	22	24,146.59
R157 On 08/05/2014	Bond Future		Sell	22	0.00
R157 On 08/05/2014	Bond Future		Buy	29	31,829.59
R157 On 08/05/2014	Bond Future		Sell	29	0.00
R157 On 08/05/2014	Bond Future		Buy	54	59,268.89
R157 On 08/05/2014	Bond Future		Sell	54	0.00
R157 On 08/05/2014	Bond Future		Buy	76	83,415.48
R157 On 08/05/2014	Bond Future		Sell	76	0.00
R157 On 08/05/2014	Bond Future		Buy	330	362,198.79
R157 On 08/05/2014	Bond Future		Sell	330	0.00
R157 On 08/05/2014	Bond Future		Sell	524	0.00
R157 On 08/05/2014	Bond Future		Buy	524	575,127.78
<b>R186 Bond Future</b>					
R186 On 08/05/2014	Bond Future		Sell	2	0.00
R186 On 08/05/2014	Bond Future		Buy	2	2,354.52

R186 On 08/05/2014	Bond Future	Sell	8	0.00
R186 On 08/05/2014	Bond Future	Buy	8	9,418.08
R186 On 08/05/2014	Bond Future	Sell	48	0.00
R186 On 08/05/2014	Bond Future	Buy	48	56,508.49
R186 On 08/05/2014	Bond Future	Sell	130	0.00
R186 On 08/05/2014	Bond Future	Buy	130	153,043.84
<b>R2030 Bond Future</b>				
2030 On 08/05/2014	Bond Future	Sell	4	0.00
2030 On 08/05/2014	Bond Future	Buy	4	3,736.81
2030 On 08/05/2014	Bond Future	Sell	9	0.00
2030 On 08/05/2014	Bond Future	Buy	9	8,407.82
2030 On 08/05/2014	Bond Future	Sell	10	0.00
2030 On 08/05/2014	Bond Future	Buy	10	9,342.03
2030 On 08/05/2014	Bond Future	Sell	10	0.00
2030 On 08/05/2014	Bond Future	Buy	10	9,342.03
2030 On 08/05/2014	Bond Future	Sell	14	0.00
2030 On 08/05/2014	Bond Future	Buy	14	13,078.84
2030 On 08/05/2014	Bond Future	Sell	16	0.00
2030 On 08/05/2014	Bond Future	Buy	16	14,947.24
2030 On 08/05/2014	Bond Future	Sell	16	0.00
2030 On 08/05/2014	Bond Future	Buy	16	14,947.24
2030 On 08/05/2014	Bond Future	Sell	16	0.00
2030 On 08/05/2014	Bond Future	Buy	16	14,947.24
2030 On 08/05/2014	Bond Future	Sell	17	0.00
2030 On 08/05/2014	Bond Future	Buy	17	15,881.44
2030 On 08/05/2014	Bond Future	Sell	21	0.00
2030 On 08/05/2014	Bond Future	Buy	21	19,618.25
2030 On 08/05/2014	Bond Future	Sell	23	0.00
2030 On 08/05/2014	Bond Future	Buy	23	21,486.66
2030 On 08/05/2014	Bond Future	Sell	53	0.00
2030 On 08/05/2014	Bond Future	Buy	53	49,512.73
2030 On 08/05/2014	Bond Future	Sell	68	0.00
2030 On 08/05/2014	Bond Future	Buy	68	63,525.77
2030 On 08/05/2014	Bond Future	Sell	103	0.00
2030 On 08/05/2014	Bond Future	Buy	103	96,222.86

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
2030 On 08/05/2014			Sell	126	0.00
2030 On 08/05/2014			Buy	126	117,709.52
2030 On 08/05/2014			Sell	179	0.00
2030 On 08/05/2014			Buy	179	167,222.25
2030 On 08/05/2014			Sell	735	0.00
2030 On 08/05/2014			Buy	735	686,638.84
2030 On 08/05/2014			Buy	1,420	1,326,567.55
2030 On 08/05/2014			Sell	1,420	0.00
<b>R212 Bond Future</b>					
R212 On 08/05/2014			Buy	6	7,707.60
R212 On 08/05/2014			Sell	6	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,082</b>	<b>4,032,423.20</b>