



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 10/03/2014

To Date : 10/03/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 08/05/2014	GOVI		Sell	3	0.00
GOVI On 08/05/2014	GOVI		Buy	3	13,166.85
GOVI On 08/05/2014	GOVI		Sell	3	0.00
GOVI On 08/05/2014	GOVI		Buy	3	13,166.85
<b>R157 Bond Future</b>					
R157 On 07/08/2014	Bond Future		Sell	4	0.00
R157 On 07/08/2014	Bond Future		Buy	4	4,483.36
R157 On 07/08/2014	Bond Future		Sell	4	0.00
R157 On 07/08/2014	Bond Future		Buy	4	4,475.72
R157 On 07/08/2014	Bond Future		Buy	4	4,475.72
R157 On 07/08/2014	Bond Future		Sell	4	0.00
R157 On 07/08/2014	Bond Future		Sell	107	0.00
R157 On 07/08/2014	Bond Future		Buy	107	119,929.88
R157 On 07/08/2014	Bond Future		Sell	107	0.00
R157 On 07/08/2014	Bond Future		Buy	107	119,725.51
R157 On 07/08/2014	Bond Future		Buy	107	119,725.51
R157 On 07/08/2014	Bond Future		Sell	107	0.00
R157 On 07/08/2014	Bond Future		Sell	161	0.00
R157 On 07/08/2014	Bond Future		Buy	161	180,147.73

R157 On 07/08/2014	Bond Future	Sell	161	0.00
R157 On 07/08/2014	Bond Future	Buy	161	180,455.24
R157 On 07/08/2014	Bond Future	Buy	161	180,147.73
R157 On 07/08/2014	Bond Future	Sell	161	0.00
R157 On 07/08/2014	Bond Future	Sell	333	0.00
R157 On 07/08/2014	Bond Future	Buy	333	372,603.69
R157 On 07/08/2014	Bond Future	Sell	333	0.00
R157 On 07/08/2014	Bond Future	Buy	333	373,239.72
R157 On 07/08/2014	Bond Future	Buy	333	372,603.69
R157 On 07/08/2014	Bond Future	Sell	333	0.00
<b>R186 Bond Future</b>				
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R186 On 08/05/2014	Bond Future	Buy	50	59,353.74
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Buy	100	118,827.31
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Buy	100	119,354.34
<b>R208 Bond Futures</b>				
R208 On 08/05/2014	Bond Future	Sell	30	0.00
R208 On 08/05/2014	Bond Future	Buy	30	27,745.79
R208 On 08/05/2014	Bond Future	Buy	740	684,438.58
R208 On 08/05/2014	Bond Future	Sell	740	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>2,841</b>	<b>3,068,066.96</b>