



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 20/01/2014

To Date : 20/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Sell	3	0.00
ALBI On 08/05/2014	Index Future		Buy	3	13,278.72
ALBI On 06/02/2014	Index Future		Buy	80	349,286.40
ALBI On 06/02/2014	Index Future		Sell	80	0.00
ALBI On 08/05/2014	Index Future		Sell	80	0.00
ALBI On 08/05/2014	Index Future		Buy	80	354,099.20
Govi Total Return Index					
GOVI On 06/02/2014	GOVI		Sell	2	0.00
GOVI On 06/02/2014	GOVI		Buy	2	8,730.10
GOVI On 06/02/2014	GOVI		Sell	2	0.00
GOVI On 06/02/2014	GOVI		Buy	2	8,730.10
R157 Bond Future					
R157 On 06/02/2014	Bond Future		Sell	400	0.00
R157 On 06/02/2014	Bond Future		Buy	400	465,385.60
R186 Bond Future					
R186 On 06/02/2014	Bond Future		Sell	3	0.00
R186 On 06/02/2014	Bond Future		Buy	3	3,539.09
R186 On 06/02/2014	Bond Future		Buy	3	3,544.33
R186 On 06/02/2014	Bond Future		Sell	3	0.00

R186 On 06/02/2014	Bond Future	Buy	7	8,270.10
R186 On 06/02/2014	Bond Future	Sell	7	0.00
R186 On 06/02/2014	Bond Future	Buy	15	17,721.64
R186 On 06/02/2014	Bond Future	Sell	15	0.00
R186 On 06/02/2014	Bond Future	Buy	18	21,265.97
R186 On 06/02/2014	Bond Future	Sell	18	0.00
R186 On 06/02/2014	Bond Future	Buy	35	41,350.49
R186 On 06/02/2014	Bond Future	Sell	35	0.00
R186 On 06/02/2014	Bond Future	Buy	64	75,612.33
R186 On 06/02/2014	Bond Future	Sell	64	0.00
R186 On 06/02/2014	Bond Future	Buy	72	85,063.87
R186 On 06/02/2014	Bond Future	Sell	72	0.00
R186 On 06/02/2014	Bond Future	Buy	86	101,604.06
R186 On 06/02/2014	Bond Future	Sell	86	0.00
R186 On 06/02/2014	Bond Future	Buy	100	118,144.26
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	100	118,144.26
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	500	590,721.30
R186 On 06/02/2014	Bond Future	Sell	500	0.00
R186 On 06/02/2014	Bond Future	Buy	500	590,721.30
R186 On 06/02/2014	Bond Future	Sell	500	0.00
R204 Bond Future				
R204 On 06/02/2014	Bond Future	Sell	3	0.00
R204 On 06/02/2014	Bond Future	Buy	3	3,100.50
R208 Bond Futures				
R208 On 06/02/2014	Bond Future	Sell	3	0.00
R208 On 06/02/2014	Bond Future	Buy	3	2,892.92
R208 On 06/02/2014	Bond Future	Buy	10	9,642.91
R208 On 06/02/2014	Bond Future	Sell	10	0.00
Grand Total for Daily Detailed Turnover:			2,086	2,990,849.44