



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 23/01/2014

To Date : 23/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>R186 Bond Future</b>					
R186 On 06/02/2014	Bond Future		Sell	1	0.00
R186 On 06/02/2014	Bond Future		Buy	1	1,174.96
R186 On 06/02/2014	Bond Future		Sell	4	0.00
R186 On 06/02/2014	Bond Future		Buy	4	338.00
R186 On 06/02/2014	Bond Future		Sell	5	0.00
R186 On 06/02/2014	Bond Future		Buy	5	5,874.81
R186 On 06/02/2014	Bond Future		Sell	8	0.00
R186 On 06/02/2014	Bond Future		Buy	8	9,399.69
R186 On 06/02/2014	Bond Future		Sell	9	0.00
R186 On 06/02/2014	Bond Future		Buy	9	10,574.65
R186 On 06/02/2014	Bond Future		Sell	25	0.00
R186 On 06/02/2014	Bond Future		Buy	25	29,374.04
R186 On 06/02/2014	Bond Future		Sell	31	0.00
R186 On 06/02/2014	Bond Future		Buy	31	36,423.80
R186 On 06/02/2014	Bond Future		Sell	32	0.00
R186 On 06/02/2014	Bond Future		Buy	32	37,598.76
R186 On 06/02/2014	Bond Future		Sell	50	0.00
R186 On 06/02/2014	Bond Future		Buy	50	58,748.07
R186 On 06/02/2014	Bond Future		Sell	63	0.00

R186 On 06/02/2014	Bond Future	Buy	63	74,022.57
R186 On 06/02/2014	Bond Future	Sell	76	0.00
R186 On 06/02/2014	Bond Future	Buy	76	89,297.07
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	100	117,807.72
R186 On 06/02/2014	Bond Future	Sell	200	0.00
R186 On 06/02/2014	Bond Future	Buy	200	234,680.72
R186 On 06/02/2014	Bond Future	Sell	300	0.00
R186 On 06/02/2014	Bond Future	Buy	300	352,488.42
<b>R2023 Bond Future</b>				
R023 On 08/05/2014	Bond Future	Sell	150	0.00
R023 On 08/05/2014	Bond Future	Buy	150	147,196.77
<b>R204 Bond Future</b>				
R204 On 06/02/2014	Bond Future	Buy	70	72,146.35
R204 On 06/02/2014	Bond Future	Sell	70	0.00
<b>R208 Bond Futures</b>				
R208 On 06/02/2014	Bond Future	Buy	78	74,811.24
R208 On 06/02/2014	Bond Future	Sell	78	0.00
<b>R209 Bond Future</b>				
R209 On 08/05/2014	Bond Future	Buy	78	56,676.89
R209 On 08/05/2014	Bond Future	Sell	78	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>1,280</b>	<b>1,408,634.54</b>