



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 27/01/2014

To Date : 27/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Sell	2	0.00
GOVI On 08/05/2014	GOVI		Buy	2	8,686.76
GOVI On 06/02/2014	GOVI		Sell	3	0.00
GOVI On 06/02/2014	GOVI		Buy	3	12,921.72
GOVI On 06/02/2014	GOVI		Sell	3	0.00
GOVI On 06/02/2014	GOVI		Buy	3	12,921.72
R157 Bond Future					
R157 On 06/02/2014	Bond Future		Buy	5	5,790.18
R157 On 06/02/2014	Bond Future		Sell	5	0.00
R157 On 06/02/2014	Bond Future		Buy	7	8,101.64
R157 On 06/02/2014	Bond Future		Sell	7	0.00
R157 On 06/02/2014	Bond Future		Buy	8	9,262.83
R157 On 06/02/2014	Bond Future		Sell	8	0.00
R157 On 06/02/2014	Bond Future		Buy	10	11,580.36
R157 On 06/02/2014	Bond Future		Sell	10	0.00
R157 On 06/02/2014	Bond Future		Buy	11	12,738.39
R157 On 06/02/2014	Bond Future		Sell	11	0.00
R157 On 06/02/2014	Bond Future		Buy	15	17,370.54
R157 On 06/02/2014	Bond Future		Sell	15	0.00

R157 On 06/02/2014	Bond Future	Buy	17	19,675.41
R157 On 06/02/2014	Bond Future	Sell	17	0.00
R157 On 06/02/2014	Bond Future	Buy	17	19,686.61
R157 On 06/02/2014	Bond Future	Sell	17	0.00
R157 On 06/02/2014	Bond Future	Buy	18	20,841.37
R157 On 06/02/2014	Bond Future	Sell	18	0.00
R157 On 06/02/2014	Bond Future	Buy	20	23,147.54
R157 On 06/02/2014	Bond Future	Sell	20	0.00
R157 On 06/02/2014	Bond Future	Buy	20	23,157.08
R157 On 06/02/2014	Bond Future	Sell	20	0.00
R157 On 06/02/2014	Bond Future	Buy	26	30,091.80
R157 On 06/02/2014	Bond Future	Sell	26	0.00
R157 On 06/02/2014	Bond Future	Buy	27	31,262.06
R157 On 06/02/2014	Bond Future	Sell	27	0.00
R157 On 06/02/2014	Bond Future	Buy	28	32,425.01
R157 On 06/02/2014	Bond Future	Sell	28	0.00
R157 On 06/02/2014	Bond Future	Buy	31	35,878.68
R157 On 06/02/2014	Bond Future	Sell	31	0.00
R157 On 06/02/2014	Bond Future	Buy	31	35,893.47
R157 On 06/02/2014	Bond Future	Sell	31	0.00
R157 On 06/02/2014	Bond Future	Buy	43	49,795.54
R157 On 06/02/2014	Bond Future	Sell	43	0.00
R157 On 06/02/2014	Bond Future	Buy	51	59,026.22
R157 On 06/02/2014	Bond Future	Sell	51	0.00
R157 On 06/02/2014	Bond Future	Buy	51	59,050.55
R157 On 06/02/2014	Bond Future	Sell	51	0.00
R157 On 06/02/2014	Bond Future	Buy	60	69,482.15
R157 On 06/02/2014	Bond Future	Sell	60	0.00
R157 On 06/02/2014	Bond Future	Buy	81	93,747.52
R157 On 06/02/2014	Bond Future	Sell	81	0.00
R157 On 06/02/2014	Bond Future	Buy	81	93,786.17
R157 On 06/02/2014	Bond Future	Sell	81	0.00
R157 On 06/02/2014	Bond Future	Buy	112	129,626.20
R157 On 06/02/2014	Bond Future	Sell	112	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/02/2014			Buy	112	129,679.65
R157 On 06/02/2014			Sell	112	0.00
R157 On 06/02/2014			Buy	169	195,708.07
R157 On 06/02/2014			Sell	169	0.00
R157 On 06/02/2014			Buy	313	362,408.30
R157 On 06/02/2014			Sell	313	0.00
R157 On 06/02/2014			Buy	314	363,416.32
R157 On 06/02/2014			Sell	314	0.00
R157 On 06/02/2014			Buy	394	456,266.14
R157 On 06/02/2014			Sell	394	0.00
R157 On 06/02/2014			Buy	597	691,347.43
R157 On 06/02/2014			Sell	597	0.00
R157 On 06/02/2014			Buy	732	847,549.13
R157 On 06/02/2014			Sell	732	0.00
R157 On 06/02/2014			Buy	733	848,357.19
R157 On 06/02/2014			Sell	733	0.00
R157 On 06/02/2014			Buy	1,107	1,281,744.38
R157 On 06/02/2014			Sell	1,107	0.00
R157 On 06/02/2014			Buy	1,108	1,282,373.49
R157 On 06/02/2014			Sell	1,108	0.00
R157 On 06/02/2014			Sell	2,500	0.00
R157 On 06/02/2014			Buy	2,500	2,893,442.00
R186 Bond Future					
R186 On 06/02/2014			Buy	3	3,468.84
R186 On 06/02/2014			Sell	3	0.00
R186 On 06/02/2014			Buy	4	4,625.13
R186 On 06/02/2014			Sell	4	0.00
R186 On 06/02/2014			Buy	6	6,937.69
R186 On 06/02/2014			Sell	6	0.00
R186 On 06/02/2014			Buy	7	8,061.35
R186 On 06/02/2014			Sell	7	0.00

R186 On 06/02/2014	Bond Future	Buy	8	9,212.98
R186 On 06/02/2014	Bond Future	Sell	8	0.00
R186 On 06/02/2014	Bond Future	Buy	10	11,562.81
R186 On 06/02/2014	Bond Future	Sell	10	0.00
R186 On 06/02/2014	Bond Future	Buy	14	16,122.71
R186 On 06/02/2014	Bond Future	Sell	14	0.00
R186 On 06/02/2014	Bond Future	Buy	14	16,187.94
R186 On 06/02/2014	Bond Future	Sell	14	0.00
R186 On 06/02/2014	Bond Future	Buy	18	20,813.06
R186 On 06/02/2014	Bond Future	Sell	18	0.00
R186 On 06/02/2014	Bond Future	Buy	24	27,638.93
R186 On 06/02/2014	Bond Future	Sell	24	0.00
R186 On 06/02/2014	Bond Future	Buy	27	31,219.60
R186 On 06/02/2014	Bond Future	Sell	27	0.00
R186 On 06/02/2014	Bond Future	Buy	28	32,375.88
R186 On 06/02/2014	Bond Future	Sell	28	0.00
R186 On 06/02/2014	Bond Future	Buy	32	37,001.00
R186 On 06/02/2014	Bond Future	Sell	32	0.00
R186 On 06/02/2014	Bond Future	Buy	34	39,155.15
R186 On 06/02/2014	Bond Future	Sell	34	0.00
R186 On 06/02/2014	Bond Future	Buy	41	47,407.53
R186 On 06/02/2014	Bond Future	Sell	41	0.00
R186 On 06/02/2014	Bond Future	Buy	44	50,671.37
R186 On 06/02/2014	Bond Future	Sell	44	0.00
R186 On 06/02/2014	Bond Future	Buy	64	73,703.81
R186 On 06/02/2014	Bond Future	Sell	64	0.00
R186 On 06/02/2014	Bond Future	Buy	68	78,310.30
R186 On 06/02/2014	Bond Future	Sell	68	0.00
R186 On 06/02/2014	Bond Future	Buy	78	89,826.52
R186 On 06/02/2014	Bond Future	Sell	78	0.00
R186 On 06/02/2014	Bond Future	Buy	101	116,313.83
R186 On 06/02/2014	Bond Future	Sell	101	0.00
R186 On 06/02/2014	Bond Future	Buy	122	141,066.32
R186 On 06/02/2014	Bond Future	Sell	122	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/02/2014			Buy	128	148,004.01
R186 On 06/02/2014			Sell	128	0.00
R186 On 06/02/2014			Buy	186	215,068.32
R186 On 06/02/2014			Sell	186	0.00
R186 On 06/02/2014			Buy	296	340,880.14
R186 On 06/02/2014			Sell	296	0.00
R186 On 06/02/2014			Buy	310	357,002.85
R186 On 06/02/2014			Sell	310	0.00
R186 On 06/02/2014			Buy	452	520,533.19
R186 On 06/02/2014			Sell	452	0.00
R204 Bond Future					
R204 On 08/05/2014			Sell	10	0.00
R204 On 08/05/2014			Buy	10	10,361.07
R204 On 08/05/2014			Sell	100	0.00
R204 On 08/05/2014			Buy	100	103,610.69
R204 On 08/05/2014			Buy	110	113,971.76
R204 On 08/05/2014			Sell	110	0.00
R207 Bond Future					
R207 On 06/02/2014			Buy	3	2,905.47
R207 On 06/02/2014			Sell	3	0.00
R207 On 06/02/2014			Buy	5	4,839.61
R207 On 06/02/2014			Sell	5	0.00
R207 On 06/02/2014			Buy	5	4,842.45
R207 On 06/02/2014			Sell	5	0.00
R207 On 06/02/2014			Buy	6	5,810.95
R207 On 06/02/2014			Sell	6	0.00
R207 On 06/02/2014			Buy	8	7,743.38
R207 On 06/02/2014			Sell	8	0.00
R207 On 06/02/2014			Buy	11	10,647.15
R207 On 06/02/2014			Sell	11	0.00
R207 On 06/02/2014			Buy	12	11,621.89

R207 On 06/02/2014	Bond Future	Sell	12	0.00
R207 On 06/02/2014	Bond Future	Buy	21	20,338.31
R207 On 06/02/2014	Bond Future	Sell	21	0.00
R207 On 06/02/2014	Bond Future	Buy	22	21,306.80
R207 On 06/02/2014	Bond Future	Sell	22	0.00
R207 On 06/02/2014	Bond Future	Buy	24	23,230.14
R207 On 06/02/2014	Bond Future	Sell	24	0.00
R207 On 06/02/2014	Bond Future	Buy	24	23,243.78
R207 On 06/02/2014	Bond Future	Sell	24	0.00
R207 On 06/02/2014	Bond Future	Buy	24	23,243.78
R207 On 06/02/2014	Bond Future	Sell	24	0.00
R207 On 06/02/2014	Bond Future	Buy	25	24,212.27
R207 On 06/02/2014	Bond Future	Sell	25	0.00
R207 On 06/02/2014	Bond Future	Buy	29	28,086.24
R207 On 06/02/2014	Bond Future	Sell	29	0.00
R207 On 06/02/2014	Bond Future	Buy	33	31,960.20
R207 On 06/02/2014	Bond Future	Sell	33	0.00
R207 On 06/02/2014	Bond Future	Buy	42	40,652.75
R207 On 06/02/2014	Bond Future	Sell	42	0.00
R207 On 06/02/2014	Bond Future	Buy	44	42,588.60
R207 On 06/02/2014	Bond Future	Sell	44	0.00
R207 On 06/02/2014	Bond Future	Buy	49	47,428.21
R207 On 06/02/2014	Bond Future	Sell	49	0.00
R207 On 06/02/2014	Bond Future	Buy	50	48,396.14
R207 On 06/02/2014	Bond Future	Sell	50	0.00
R207 On 06/02/2014	Bond Future	Buy	52	50,331.98
R207 On 06/02/2014	Bond Future	Sell	52	0.00
R207 On 06/02/2014	Bond Future	Buy	53	51,330.02
R207 On 06/02/2014	Bond Future	Sell	53	0.00
R207 On 06/02/2014	Bond Future	Buy	58	56,139.52
R207 On 06/02/2014	Bond Future	Sell	58	0.00
R207 On 06/02/2014	Bond Future	Buy	68	65,818.74
R207 On 06/02/2014	Bond Future	Sell	68	0.00
R207 On 06/02/2014	Bond Future	Buy	109	105,503.57

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 06/02/2014			Sell	109	0.00
R207 On 06/02/2014			Buy	122	118,155.89
R207 On 06/02/2014			Sell	122	0.00
R207 On 06/02/2014			Buy	126	122,029.85
R207 On 06/02/2014			Sell	126	0.00
R207 On 06/02/2014			Buy	235	227,595.36
R207 On 06/02/2014			Sell	235	0.00
R207 On 06/02/2014			Buy	247	239,076.91
R207 On 06/02/2014			Sell	247	0.00
R207 On 06/02/2014			Buy	256	247,788.21
R207 On 06/02/2014			Sell	256	0.00
R207 On 06/02/2014			Buy	477	461,699.13
R207 On 06/02/2014			Sell	477	0.00
R207 On 06/02/2014			Sell	1,500	0.00
R207 On 06/02/2014			Buy	1,500	1,451,884.05
Grand Total for Daily Detailed Turnover:				14,936	16,569,805.79