



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 17/01/2014

To Date : 17/01/2014

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>Jibar Tradeable Future</b>					
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	1,000	9,437,500.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	1,000	9,437,000.00
<b>R186 Bond Future</b>					
R186 On 06/02/2014	Bond Future		Sell	50	0.00
R186 On 06/02/2014	Bond Future		Buy	50	59,233.42
R186 On 06/02/2014	Bond Future		Buy	100	117,994.02
R186 On 06/02/2014	Bond Future		Sell	100	0.00
R186 On 06/02/2014	Bond Future		Buy	491	580,374.47
R186 On 06/02/2014	Bond Future		Sell	491	0.00
<b>R2023 Bond Future</b>					
R023 On 06/02/2014	Bond Future		Sell	11	0.00
R023 On 06/02/2014	Bond Future		Buy	11	11,165.28
<b>Grand Total for Daily Detailed Turnover:</b>				<b>2,652</b>	<b>19,643,267.19</b>