



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 22/01/2014

To Date : 22/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future					
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	1,000	533,000.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	1,000	9,467,500.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	2,000	18,939,000.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	2,000	18,938,000.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	2,000	0.00
R186 Bond Future					
R186 On 06/02/2014	Bond Future		Sell	1	0.00
R186 On 06/02/2014	Bond Future		Buy	1	1,180.53
R186 On 06/02/2014	Bond Future		Sell	3	0.00
R186 On 06/02/2014	Bond Future		Buy	3	3,541.58
R186 On 06/02/2014	Bond Future		Sell	4	0.00
R186 On 06/02/2014	Bond Future		Buy	4	4,722.11
R186 On 06/02/2014	Bond Future		Sell	4	0.00
R186 On 06/02/2014	Bond Future		Buy	4	4,722.11
R186 On 06/02/2014	Bond Future		Sell	16	0.00
R186 On 06/02/2014	Bond Future		Buy	16	18,888.42

R186 On 06/02/2014	Bond Future	Sell	17	0.00
R186 On 06/02/2014	Bond Future	Buy	17	20,068.95
R186 On 06/02/2014	Bond Future	Sell	25	0.00
R186 On 06/02/2014	Bond Future	Buy	25	29,513.16
R186 On 06/02/2014	Bond Future	Sell	36	0.00
R186 On 06/02/2014	Bond Future	Buy	36	42,498.95
R186 On 06/02/2014	Bond Future	Sell	44	0.00
R186 On 06/02/2014	Bond Future	Buy	44	51,943.16
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	50	59,026.32
R186 On 06/02/2014	Bond Future	Buy	50	58,878.75
R186 On 06/02/2014	Bond Future	Sell	50	0.00
R186 On 06/02/2014	Bond Future	Buy	100	119,364.22
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	200	236,105.26
R186 On 06/02/2014	Bond Future	Sell	200	0.00

Grand Total for Daily Detailed Turnover:

6,550

48,527,953.49