



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 24/01/2014

To Date : 24/01/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Jibar Tradeable Future</b>					
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	1,000	9,456,500.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	1,000	9,456,000.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	2,000	18,539,000.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	2,000	18,538,000.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	2,000	0.00
<b>New Inflation Linked Index</b>					
IGOV On 06/02/2014	Index Future		Sell	9	0.00
IGOV On 06/02/2014	Index Future		Buy	9	18,127.35
IGOV On 06/02/2014	Index Future		Buy	9	18,112.95
IGOV On 06/02/2014	Index Future		Sell	9	0.00
IGOV On 08/05/2014	Index Future		Buy	23	46,911.49
IGOV On 08/05/2014	Index Future		Sell	23	0.00
IGOV On 06/02/2014	Index Future		Sell	23	0.00
IGOV On 06/02/2014	Index Future		Buy	23	46,248.86
<b>R186 Bond Future</b>					
R186 On 06/02/2014	Bond Future		Sell	4	0.00

R186 On 06/02/2014	Bond Future	Buy	4	4,677.59
R186 On 06/02/2014	Bond Future	Sell	4	0.00
R186 On 06/02/2014	Bond Future	Buy	4	4,677.59
R186 On 06/02/2014	Bond Future	Sell	18	0.00
R186 On 06/02/2014	Bond Future	Buy	18	21,049.15
R186 On 06/02/2014	Bond Future	Sell	22	0.00
R186 On 06/02/2014	Bond Future	Buy	22	25,726.73
R186 On 06/02/2014	Bond Future	Sell	23	0.00
R186 On 06/02/2014	Bond Future	Buy	23	26,896.13
R186 On 06/02/2014	Bond Future	Sell	45	0.00
R186 On 06/02/2014	Bond Future	Buy	45	52,622.87
R186 On 06/02/2014	Bond Future	Sell	54	0.00
R186 On 06/02/2014	Bond Future	Buy	54	63,147.44
R186 On 06/02/2014	Bond Future	Sell	80	0.00
R186 On 06/02/2014	Bond Future	Buy	80	93,551.76
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	100	117,120.02
R186 On 06/02/2014	Bond Future	Sell	100	0.00
R186 On 06/02/2014	Bond Future	Buy	100	116,939.70
R186 On 08/05/2014	Bond Future	Sell	210	0.00
R186 On 08/05/2014	Bond Future	Buy	210	247,914.56
R186 On 06/02/2014	Bond Future	Buy	250	292,168.78
R186 On 06/02/2014	Bond Future	Sell	250	0.00
R186 On 06/02/2014	Bond Future	Sell	350	0.00
R186 On 06/02/2014	Bond Future	Buy	350	409,288.95
R186 On 06/02/2014	Bond Future	Sell	500	0.00
R186 On 06/02/2014	Bond Future	Buy	500	579,765.70
R186 On 06/02/2014	Bond Future	Sell	500	0.00
R186 On 06/02/2014	Bond Future	Buy	500	579,765.70
<b>R2023 Bond Future</b>				
R023 On 08/05/2014	Bond Future	Sell	180	0.00
R023 On 08/05/2014	Bond Future	Buy	180	175,569.50
<b>R203 Bond Future</b>				
R203 On 08/05/2014	Bond Future	Buy	140	144,969.09
R203 On 08/05/2014	Bond Future	Sell	140	0.00

<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>R204 Bond Future</b>					
R204 On 08/05/2014	Bond Future		Buy	100	104,044.97
R204 On 08/05/2014	Bond Future		Sell	100	0.00
<b>R207 Bond Future</b>					
R207 On 08/05/2014	Bond Future		Sell	90	0.00
R207 On 08/05/2014	Bond Future		Buy	90	88,951.64
<b>R208 Bond Futures</b>					
R208 On 08/05/2014	Bond Future		Buy	110	102,782.83
R208 On 08/05/2014	Bond Future		Sell	110	0.00
<b>R209 Bond Future</b>					
R209 On 08/05/2014	Bond Future		Sell	150	0.00
R209 On 08/05/2014	Bond Future		Buy	150	108,114.98
R209 On 08/05/2014	Bond Future		Buy	200	144,227.14
R209 On 08/05/2014	Bond Future		Sell	200	0.00
<b>R213 Bond Future</b>					
R213 On 08/05/2014	Bond Future		Buy	190	157,071.82
R213 On 08/05/2014	Bond Future		Sell	190	0.00
<b>R214 Bond Future</b>					
R214 On 08/05/2014	Bond Future		Sell	100	0.00
R214 On 08/05/2014	Bond Future		Buy	100	72,747.27
<b>R248 Bond Future</b>					
R248 On 08/05/2014	Bond Future		Buy	140	131,496.02
R248 On 08/05/2014	Bond Future		Sell	140	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>9,724</b>	<b>59,984,188.56</b>