



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 06/02/2014

To Date : 06/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 06/02/2014	Index Future		Buy	1	4,288.20
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	1	4,353.37
ALBI On 08/05/2014	Index Future		Sell	98	0.00
ALBI On 08/05/2014	Index Future		Buy	98	427,887.60
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Sell	2	0.00
GOVI On 08/05/2014	GOVI		Buy	2	8,691.58
GOVI On 06/02/2014	GOVI		Buy	2	8,560.32
GOVI On 06/02/2014	GOVI		Sell	2	0.00
Jibar Tradeable Future					
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	100	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	100	936,400.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	900	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	900	8,423,100.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,359,000.00

R203 Bond Future

R203 On 08/05/2014	Bond Future	Sell	2	0.00
R203 On 08/05/2014	Bond Future	Buy	2	2,047.85
R203 On 08/05/2014	Bond Future	Sell	30	0.00
R203 On 08/05/2014	Bond Future	Buy	30	30,717.78
R203 On 08/05/2014	Bond Future	Sell	123	0.00
R203 On 08/05/2014	Bond Future	Buy	123	125,942.90
R203 On 08/05/2014	Bond Future	Sell	129	0.00
R203 On 08/05/2014	Bond Future	Buy	129	132,086.45
R2037 Bond Future				
2037 On 08/05/2014	Bond Future	Sell	10	0.00
2037 On 08/05/2014	Bond Future	Buy	10	9,442.23
2037 On 08/05/2014	Bond Future	Sell	10	0.00
2037 On 08/05/2014	Bond Future	Buy	10	9,442.23
2037 On 08/05/2014	Bond Future	Sell	12	0.00
2037 On 08/05/2014	Bond Future	Buy	12	11,330.67
2037 On 08/05/2014	Bond Future	Buy	15	14,163.34
2037 On 08/05/2014	Bond Future	Sell	15	0.00
2037 On 08/05/2014	Bond Future	Buy	50	47,211.13
2037 On 08/05/2014	Bond Future	Sell	50	0.00
2037 On 08/05/2014	Bond Future	Sell	60	0.00
2037 On 08/05/2014	Bond Future	Buy	60	56,653.35
2037 On 08/05/2014	Bond Future	Sell	80	0.00
2037 On 08/05/2014	Bond Future	Buy	80	75,537.80
2037 On 08/05/2014	Bond Future	Buy	120	113,306.70
2037 On 08/05/2014	Bond Future	Sell	120	0.00
2037 On 08/05/2014	Bond Future	Sell	200	0.00
2037 On 08/05/2014	Bond Future	Sell	200	0.00
2037 On 08/05/2014	Bond Future	Buy	200	188,844.50
2037 On 08/05/2014	Bond Future	Buy	200	188,844.50
2037 On 08/05/2014	Bond Future	Buy	757	714,776.43
2037 On 08/05/2014	Bond Future	Sell	757	0.00

Grand Total for Daily Detailed Turnover:

3,902

20,892,628.92