



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 07/02/2014

To Date : 07/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future					
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	1,000	9,208,500.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	1,000	9,208,000.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	1,000	0.00
New Inflation Linked Index					
IGOV On 08/05/2014	Index Future		Sell	12	0.00
IGOV On 08/05/2014	Index Future		Sell	12	0.00
IGOV On 08/05/2014	Index Future		Buy	12	23,812.68
IGOV On 08/05/2014	Index Future		Buy	12	23,793.48
R157 Bond Future					
R157 On 08/05/2014	Bond Future		Buy	100	109,869.70
R157 On 08/05/2014	Bond Future		Sell	100	0.00
R157 On 08/05/2014	Bond Future		Sell	100	0.00
R157 On 08/05/2014	Bond Future		Buy	100	109,876.33
R157 On 08/05/2014	Bond Future		Sell	100	0.00
R157 On 08/05/2014	Bond Future		Buy	100	110,013.94
R157 On 08/05/2014	Bond Future		Sell	100	0.00
R157 On 08/05/2014	Bond Future		Buy	100	110,007.30
R186 Bond Future					

R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	10	11,761.60
R186 On 08/05/2014	Bond Future	Buy	10	11,757.47
R186 On 08/05/2014	Bond Future	Sell	10	0.00
R186 On 08/05/2014	Bond Future	Buy	50	57,886.79
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R202 Bond Future				
R202 On 08/05/2014	Bond Future	Buy	220	459,615.20
R202 On 08/05/2014	Bond Future	Sell	220	0.00
R208 Bond Futures				
R208 On 08/05/2014	Bond Future	Buy	1	919.47
R208 On 08/05/2014	Bond Future	Sell	1	0.00
R210 Bond Future				
R210 On 08/05/2014	Bond Future	Buy	600	945,054.00
R210 On 08/05/2014	Bond Future	Sell	600	0.00
Grand Total for Daily Detailed Turnover:			3,315	20,390,867.95