



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 19/02/2014

To Date : 19/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 08/05/2014	Index Future		Buy	1	4,362.57
ALBI On 08/05/2014	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	4,362.57
<b>Jibar Tradeable Future</b>					
JBAF On 17/09/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 17/09/2014	Jibar Tradeable Future		Buy	1,000	9,295,000.00
<b>R157 Bond Future</b>					
R157 On 08/05/2014	Bond Future		Buy	17	18,658.41
R157 On 08/05/2014	Bond Future		Sell	17	0.00
R157 On 08/05/2014	Bond Future		Buy	22	24,146.18
R157 On 08/05/2014	Bond Future		Sell	22	0.00
R157 On 08/05/2014	Bond Future		Buy	61	66,950.76
R157 On 08/05/2014	Bond Future		Sell	61	0.00
R157 On 08/05/2014	Bond Future		Buy	78	85,609.17
R157 On 08/05/2014	Bond Future		Sell	78	0.00
R157 On 08/05/2014	Bond Future		Buy	143	156,950.15
R157 On 08/05/2014	Bond Future		Sell	143	0.00
R157 On 08/05/2014	Bond Future		Buy	203	222,803.36

R157 On 08/05/2014	Bond Future	Sell	203	0.00
R157 On 08/05/2014	Bond Future	Buy	858	941,700.90
R157 On 08/05/2014	Bond Future	Sell	858	0.00
R157 On 08/05/2014	Bond Future	Buy	1,382	1,516,818.94
R157 On 08/05/2014	Bond Future	Sell	1,382	0.00
<b>R186 Bond Future</b>				
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R186 On 08/05/2014	Bond Future	Buy	50	58,857.30
R186 On 08/05/2014	Bond Future	Sell	200	0.00
R186 On 08/05/2014	Bond Future	Buy	200	235,274.16
<b>R203 Bond Future</b>				
R203 On 08/05/2014	Bond Future	Sell	3	0.00
R203 On 08/05/2014	Bond Future	Buy	3	3,062.52
R203 On 08/05/2014	Bond Future	Sell	50	0.00
R203 On 08/05/2014	Bond Future	Buy	50	51,007.04
R203 On 08/05/2014	Bond Future	Buy	50	51,007.04
R203 On 08/05/2014	Bond Future	Sell	50	0.00
R203 On 08/05/2014	Bond Future	Sell	75	0.00
R203 On 08/05/2014	Bond Future	Buy	75	76,563.00
R203 On 08/05/2014	Bond Future	Sell	200	0.00
R203 On 08/05/2014	Bond Future	Buy	200	204,168.00
R203 On 08/05/2014	Bond Future	Sell	300	0.00
R203 On 08/05/2014	Bond Future	Buy	300	306,252.00
R203 On 08/05/2014	Bond Future	Buy	578	590,045.52
R203 On 08/05/2014	Bond Future	Sell	578	0.00
<b>R209 Bond Future</b>				
R209 On 08/05/2014	Bond Future	Sell	140	0.00
R209 On 08/05/2014	Bond Future	Buy	140	103,341.20
<b>Grand Total for Daily Detailed Turnover:</b>			<b>5,412</b>	<b>14,016,940.79</b>