



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 20/02/2014

To Date : 20/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	2	8,690.72
ALBI On 08/05/2014	Index Future		Buy	2	8,670.78
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	5	21,676.95
ALBI On 08/05/2014	Index Future		Sell	5	0.00
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Buy	1	4,359.41
GOVI On 08/05/2014	GOVI		Sell	1	0.00
GOVI On 08/05/2014	GOVI		Sell	1	0.00
GOVI On 08/05/2014	GOVI		Buy	1	4,359.41
Jibar Tradeable Future					
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,343,500.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,343,000.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/03/2015	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/03/2015	Jibar Tradeable Future		Buy	1,000	9,207,500.00
JBAF On 18/03/2015	Jibar Tradeable Future		Sell	1,000	0.00

JBAF On 18/03/2015	Jibar Tradeable Future	Buy	1,000	9,207,000.00
New Inflation Linked Index				
IGOV On 08/05/2014	Index Future	Sell	3	0.00
IGOV On 08/05/2014	Index Future	Buy	3	5,987.49
IGOV On 08/05/2014	Index Future	Buy	3	5,982.69
IGOV On 08/05/2014	Index Future	Sell	3	0.00
IGOV On 08/05/2014	Index Future	Buy	16	31,769.12
IGOV On 08/05/2014	Index Future	Sell	16	0.00
IGOV On 08/05/2014	Index Future	Sell	16	0.00
IGOV On 08/05/2014	Index Future	Buy	16	31,769.12
IGOV On 08/05/2014	Index Future	Sell	16	0.00
IGOV On 08/05/2014	Index Future	Buy	16	31,769.12
R186 Bond Future				
R186 On 08/05/2014	Bond Future	Buy	50	58,652.82
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R186 On 08/05/2014	Bond Future	Buy	50	58,673.41
R2030 Bond Future				
2030 On 08/05/2014	Bond Future	Sell	1	0.00
2030 On 08/05/2014	Bond Future	Buy	1	934.70
2030 On 08/05/2014	Bond Future	Sell	2	0.00
2030 On 08/05/2014	Bond Future	Buy	2	1,869.40
2030 On 08/05/2014	Bond Future	Sell	2	0.00
2030 On 08/05/2014	Bond Future	Buy	2	1,869.40
2030 On 08/05/2014	Bond Future	Sell	2	0.00
2030 On 08/05/2014	Bond Future	Buy	2	1,869.40
2030 On 08/05/2014	Bond Future	Sell	3	0.00
2030 On 08/05/2014	Bond Future	Buy	3	2,804.09
2030 On 08/05/2014	Bond Future	Sell	4	0.00
2030 On 08/05/2014	Bond Future	Buy	4	3,738.79
2030 On 08/05/2014	Bond Future	Sell	4	0.00
2030 On 08/05/2014	Bond Future	Buy	4	3,738.79
2030 On 08/05/2014	Bond Future	Sell	4	0.00
2030 On 08/05/2014	Bond Future	Buy	4	3,738.79
2030 On 08/05/2014	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
2030 On 08/05/2014			Buy	4	3,738.79
2030 On 08/05/2014			Sell	5	0.00
2030 On 08/05/2014			Buy	5	4,673.49
2030 On 08/05/2014			Sell	5	0.00
2030 On 08/05/2014			Buy	5	4,673.49
2030 On 08/05/2014			Sell	10	0.00
2030 On 08/05/2014			Buy	10	9,346.98
2030 On 08/05/2014			Sell	13	0.00
2030 On 08/05/2014			Buy	13	12,151.07
2030 On 08/05/2014			Sell	19	0.00
2030 On 08/05/2014			Buy	19	17,759.26
2030 On 08/05/2014			Sell	24	0.00
2030 On 08/05/2014			Buy	24	22,432.75
2030 On 08/05/2014			Sell	33	0.00
2030 On 08/05/2014			Buy	33	30,845.03
2030 On 08/05/2014			Sell	126	0.00
2030 On 08/05/2014			Buy	126	117,771.95
2030 On 08/05/2014			Sell	261	0.00
2030 On 08/05/2014			Buy	261	243,956.18
R2048 Bond Future					
R248 On 08/05/2014			Buy	7	6,696.54
R248 On 08/05/2014			Sell	7	0.00
R248 On 08/05/2014			Buy	8	7,653.19
R248 On 08/05/2014			Sell	8	0.00
R248 On 08/05/2014			Buy	24	22,959.57
R248 On 08/05/2014			Sell	24	0.00
R248 On 08/05/2014			Buy	28	26,786.17
R248 On 08/05/2014			Sell	28	0.00
R248 On 08/05/2014			Buy	31	29,656.11
R248 On 08/05/2014			Sell	31	0.00

Grand Total for Daily Detailed Turnover:

4,785

37,955,024.97