



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 25/02/2014

To Date : 25/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
<b>Govi Total Return Index</b>						
GOVI On 08/05/2014			GOVI	Buy	1	4,359.97
GOVI On 08/05/2014			GOVI	Sell	1	0.00
<b>Jibar Tradeable Future</b>						
JBAF On 17/09/2014			Jibar Tradeable Future	Buy	100	931,400.00
JBAF On 17/09/2014			Jibar Tradeable Future	Sell	100	0.00
JBAF On 16/07/2014			Jibar Tradeable Future	Sell	545	0.00
JBAF On 16/07/2014			Jibar Tradeable Future	Buy	545	5,097,385.00
<b>R157 Bond Future</b>						
R157 On 07/08/2014			Bond Future	Sell	50	0.00
R157 On 07/08/2014			Bond Future	Buy	50	55,846.64
R157 On 07/08/2014			Bond Future	Sell	73	0.00
R157 On 07/08/2014			Bond Future	Buy	73	81,536.09
R157 On 07/08/2014			Bond Future	Sell	152	0.00
R157 On 07/08/2014			Bond Future	Buy	152	169,773.77
R157 On 07/08/2014			Bond Future	Sell	407	0.00
R157 On 07/08/2014			Bond Future	Buy	407	454,591.61
R157 On 07/08/2014			Bond Future	Sell	775	0.00
R157 On 07/08/2014			Bond Future	Buy	775	865,622.84
R157 On 07/08/2014			Bond Future	Sell	1,782	0.00

R157 On 07/08/2014	Bond Future	Buy	1,782	1,990,374.07
R157 On 07/08/2014	Bond Future	Sell	2,761	0.00
R157 On 07/08/2014	Bond Future	Buy	2,761	3,083,851.18
R157 On 07/08/2014	Bond Future	Sell	6,000	0.00
R157 On 07/08/2014	Bond Future	Buy	6,000	6,701,596.20

**Grand Total for Daily Detailed Turnover:**

**12,646**

**19,436,337.37**