



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 27/02/2014

To Date : 27/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Jibar Tradeable Future</b>					
JBAF On 17/09/2014	Jibar Tradeable Future		Sell	900	0.00
JBAF On 17/09/2014	Jibar Tradeable Future		Buy	900	8,382,600.00
<b>R186 Bond Future</b>					
R186 On 08/05/2014	Bond Future		Buy	2	2,359.18
R186 On 08/05/2014	Bond Future		Sell	2	0.00
R186 On 08/05/2014	Bond Future		Buy	7	8,257.13
R186 On 08/05/2014	Bond Future		Sell	7	0.00
R186 On 08/05/2014	Bond Future		Buy	12	14,155.07
R186 On 08/05/2014	Bond Future		Sell	12	0.00
R186 On 08/05/2014	Bond Future		Buy	13	15,334.66
R186 On 08/05/2014	Bond Future		Sell	13	0.00
R186 On 08/05/2014	Bond Future		Buy	34	40,106.04
R186 On 08/05/2014	Bond Future		Sell	34	0.00
R186 On 08/05/2014	Bond Future		Buy	48	56,620.29
R186 On 08/05/2014	Bond Future		Sell	48	0.00
R186 On 08/05/2014	Bond Future		Buy	50	58,979.47
R186 On 08/05/2014	Bond Future		Sell	50	0.00
R186 On 08/05/2014	Bond Future		Buy	50	59,367.03
R186 On 08/05/2014	Bond Future		Sell	50	0.00

R186 On 08/05/2014	Bond Future			Buy	72	84,930.43
R186 On 08/05/2014	Bond Future			Sell	72	0.00
R186 On 08/05/2014	Bond Future			Buy	75	88,469.20
R186 On 08/05/2014	Bond Future			Sell	75	0.00
R186 On 08/05/2014	Bond Future			Buy	87	102,624.27
R186 On 08/05/2014	Bond Future			Sell	87	0.00
R186 On 08/05/2014	Bond Future			Sell	100	0.00
R186 On 08/05/2014	Bond Future			Buy	100	118,341.52
R186 On 08/05/2014	Bond Future			Sell	400	0.00
R186 On 08/05/2014	Bond Future			Buy	400	471,835.72
R186 On 08/05/2014	Bond Future	8.40	Call	Buy	1,000	0.00
R186 On 08/05/2014	Bond Future	8.40	Call	Sell	1,000	0.00
R186 On 08/05/2014	Bond Future	8.40	Call	Buy	1,000	0.00
R186 On 08/05/2014	Bond Future	8.40	Call	Sell	1,000	0.00

**Grand Total for Daily Detailed Turnover:**

**3,850**

**9,503,979.99**