



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 17/03/2014

To Date : 17/03/2014

| 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      | 2                | 8,781.44       |
| GOVI On 08/05/2014             | GOVI        |     | Sell     | 2                | 0.00           |
| GOVI On 08/05/2014             | GOVI        |     | Sell     | 2                | 0.00           |
| GOVI On 08/05/2014             | GOVI        |     | Buy      | 2                | 8,781.44       |
| <b>R186 Bond Future</b>        |             |     |          |                  |                |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 1                | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 1                | 1,184.43       |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 2                | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 2                | 2,368.86       |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 4                | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 4                | 4,737.72       |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 4                | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 4                | 4,737.72       |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 14               | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 14               | 16,582.04      |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 16               | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 16               | 18,950.90      |
| R186 On 08/05/2014             | Bond Future |     | Sell     | 25               | 0.00           |
| R186 On 08/05/2014             | Bond Future |     | Buy      | 25               | 29,610.78      |

|                          |             |      |     |            |
|--------------------------|-------------|------|-----|------------|
| R186 On 08/05/2014       | Bond Future | Sell | 26  | 0.00       |
| R186 On 08/05/2014       | Bond Future | Buy  | 26  | 30,795.21  |
| R186 On 08/05/2014       | Bond Future | Sell | 33  | 0.00       |
| R186 On 08/05/2014       | Bond Future | Buy  | 33  | 39,086.23  |
| R186 On 08/05/2014       | Bond Future | Sell | 75  | 0.00       |
| R186 On 08/05/2014       | Bond Future | Buy  | 75  | 88,832.33  |
| R186 On 07/08/2014       | Bond Future | Sell | 100 | 0.00       |
| R186 On 07/08/2014       | Bond Future | Buy  | 100 | 8,671.00   |
| R186 On 08/05/2014       | Bond Future | Sell | 100 | 0.00       |
| R186 On 08/05/2014       | Bond Future | Buy  | 100 | 8,598.00   |
| R186 On 08/05/2014       | Bond Future | Buy  | 200 | 236,886.22 |
| R186 On 08/05/2014       | Bond Future | Sell | 200 | 0.00       |
| <b>R203 Bond Future</b>  |             |      |     |            |
| R203 On 08/05/2014       | Bond Future | Sell | 100 | 0.00       |
| R203 On 08/05/2014       | Bond Future | Buy  | 100 | 7,753.00   |
| <b>R204 Bond Future</b>  |             |      |     |            |
| R204 On 07/08/2014       | Bond Future | Sell | 100 | 0.00       |
| R204 On 07/08/2014       | Bond Future | Buy  | 100 | 8,113.00   |
| R204 On 08/05/2014       | Bond Future | Sell | 100 | 0.00       |
| R204 On 08/05/2014       | Bond Future | Buy  | 100 | 8,007.00   |
| <b>R207 Bond Future</b>  |             |      |     |            |
| R207 On 08/05/2014       | Bond Future | Sell | 100 | 0.00       |
| R207 On 08/05/2014       | Bond Future | Buy  | 100 | 8,269.00   |
| R207 On 07/08/2014       | Bond Future | Sell | 100 | 0.00       |
| R207 On 07/08/2014       | Bond Future | Buy  | 100 | 8,374.00   |
| <b>R208 Bond Futures</b> |             |      |     |            |
| R208 On 07/08/2014       | Bond Future | Sell | 100 | 0.00       |
| R208 On 07/08/2014       | Bond Future | Buy  | 100 | 8,480.00   |
| R208 On 08/05/2014       | Bond Future | Sell | 100 | 0.00       |
| R208 On 08/05/2014       | Bond Future | Buy  | 100 | 8,389.00   |
| <b>R209 Bond Future</b>  |             |      |     |            |
| R209 On 08/05/2014       | Bond Future | Sell | 100 | 0.00       |
| R209 On 08/05/2014       | Bond Future | Buy  | 100 | 9,119.00   |
| R209 On 07/08/2014       | Bond Future | Sell | 100 | 0.00       |
| R209 On 07/08/2014       | Bond Future | Buy  | 100 | 9,184.00   |

| <b>Contract</b> | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|-----------------|---------------|------------|-----------------|-------------------------|-----------------------|
|-----------------|---------------|------------|-----------------|-------------------------|-----------------------|

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|   |  |  |  |              |                   |
|---|--|--|--|--------------|-------------------|
| <b>Grand Total for Daily Detailed Turnover:</b> |  |  |  | <b>1,504</b> | <b>584,292.32</b> |
|---|--|--|--|--------------|-------------------|