JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 18/03/2014 To Date : 18/03/2014

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future						
JBAF On 16/07/2014	Jibar Tradeable Future			Sell	300	0.00
JBAF On 16/07/2014	Jibar Tradeable Future			Buy	300	2,808,300.00
JBAF On 20/08/2014	Jibar Tradeable Future			Buy	300	2,805,300.00
JBAF On 20/08/2014	Jibar Tradeable Future			Sell	300	0.00
R157 Bond Future						
R157 On 08/05/2014	Bond Future			Buy	1,000	1,102,166.60
R157 On 08/05/2014	Bond Future			Sell	1,000	0.00
R157 On 08/05/2014	Bond Future			Sell	1,000	0.00
R157 On 08/05/2014	Bond Future			Buy	1,000	1,102,166.60
R186 Bond Future						
R186 On 08/05/2014	Bond Future			Sell	100	0.00
R186 On 08/05/2014	Bond Future			Buy	100	118,472.01
R186 On 08/05/2014	Bond Future			Sell	200	0.00
R186 On 08/05/2014	Bond Future			Buy	200	236,944.02
Grand Total for Daily Detailed Turnover:					**2,900**	**8,173,349.23**