



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 06/01/2014

To Date : 06/01/2014

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
<b>All Bond Index</b>					
ALBI On 06/02/2014	Index Future		Buy	1	4,383.60
ALBI On 06/02/2014	Index Future		Buy	1	4,380.60
ALBI On 06/02/2014	Index Future		Sell	1	0.00
ALBI On 06/02/2014	Index Future		Sell	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 06/02/2014	GOVI		Buy	2	8,767.80
GOVI On 06/02/2014	GOVI		Sell	2	0.00
GOVI On 06/02/2014	GOVI		Sell	2	0.00
GOVI On 06/02/2014	GOVI		Buy	2	8,767.80
<b>Jibar Tradeable Future</b>					
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	2,000	18,619,000.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	2,000	18,620,000.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>4,006</b>	<b>37,265,299.80</b>