



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 29/01/2014

To Date : 29/01/2014

| Contract                      | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------------|------------------------|-----|----------|------------------|----------------|
| <b>Jibar Tradeable Future</b> |                        |     |          |                  |                |
| JBAF On 19/02/2014            | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 19/02/2014            | Jibar Tradeable Future |     | Buy      | 2,000            | 18,911,000.00  |
| JBAF On 19/02/2014            | Jibar Tradeable Future |     | Sell     | 2,000            | 0.00           |
| JBAF On 19/02/2014            | Jibar Tradeable Future |     | Buy      | 2,000            | 18,910,000.00  |
| <b>R186 Bond Future</b>       |                        |     |          |                  |                |
| R186 On 06/02/2014            | Bond Future            |     | Buy      | 447              | 514,011.69     |
| R186 On 06/02/2014            | Bond Future            |     | Sell     | 447              | 0.00           |
| R186 On 06/02/2014            | Bond Future            |     | Buy      | 487              | 560,008.26     |
| R186 On 06/02/2014            | Bond Future            |     | Sell     | 487              | 0.00           |
| <b>R2023 Bond Future</b>      |                        |     |          |                  |                |
| R023 On 08/05/2014            | Bond Future            |     | Sell     | 100              | 0.00           |
| R023 On 08/05/2014            | Bond Future            |     | Buy      | 100              | 96,022.51      |
| R023 On 08/05/2014            | Bond Future            |     | Buy      | 200              | 192,299.38     |
| R023 On 08/05/2014            | Bond Future            |     | Sell     | 200              | 0.00           |
| R023 On 08/05/2014            | Bond Future            |     | Sell     | 600              | 0.00           |
| R023 On 08/05/2014            | Bond Future            |     | Buy      | 600              | 577,216.80     |
| <b>R208 Bond Futures</b>      |                        |     |          |                  |                |
| R208 On 08/05/2014            | Bond Future            |     | Sell     | 10               | 0.00           |
| R208 On 08/05/2014            | Bond Future            |     | Buy      | 10               | 9,184.53       |

|   |             |      |              |                      |
|---|-------------|------|--------------|----------------------|
| R208 On 08/05/2014                              | Bond Future | Sell | 10           | 0.00                 |
| R208 On 08/05/2014                              | Bond Future | Buy  | 10           | 9,184.53             |
| R208 On 08/05/2014                              | Bond Future | Sell | 30           | 0.00                 |
| R208 On 08/05/2014                              | Bond Future | Buy  | 30           | 27,553.60            |
| R208 On 08/05/2014                              | Bond Future | Sell | 100          | 0.00                 |
| R208 On 08/05/2014                              | Bond Future | Buy  | 100          | 91,845.34            |
| R208 On 08/05/2014                              | Bond Future | Sell | 100          | 0.00                 |
| R208 On 08/05/2014                              | Bond Future | Buy  | 100          | 91,845.34            |
| R208 On 08/05/2014                              | Bond Future | Sell | 134          | 0.00                 |
| R208 On 08/05/2014                              | Bond Future | Buy  | 134          | 123,072.76           |
| R208 On 08/05/2014                              | Bond Future | Sell | 186          | 0.00                 |
| R208 On 08/05/2014                              | Bond Future | Buy  | 186          | 170,832.33           |
| R208 On 08/05/2014                              | Bond Future | Buy  | 570          | 523,518.44           |
| R208 On 08/05/2014                              | Bond Future | Sell | 570          | 0.00                 |
| <b>R209 Bond Future</b>                         |             |      |              |                      |
| R209 On 06/02/2014                              | Bond Future | Buy  | 10           | 7,338.82             |
| R209 On 06/02/2014                              | Bond Future | Sell | 10           | 0.00                 |
| R209 On 06/02/2014                              | Bond Future | Sell | 10           | 0.00                 |
| R209 On 06/02/2014                              | Bond Future | Buy  | 10           | 7,338.82             |
| R209 On 08/05/2014                              | Bond Future | Buy  | 40           | 28,520.32            |
| R209 On 08/05/2014                              | Bond Future | Sell | 40           | 0.00                 |
| R209 On 08/05/2014                              | Bond Future | Sell | 40           | 0.00                 |
| R209 On 08/05/2014                              | Bond Future | Buy  | 40           | 28,520.32            |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |      | <b>7,074</b> | <b>40,879,313.80</b> |