



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 17/02/2014

To Date : 17/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
All Bond Index						
ALBI On 08/05/2014			Index Future	Buy	1	4,351.05
ALBI On 08/05/2014			Index Future	Sell	1	0.00
Govi Total Return Index						
GOVI On 08/05/2014			GOVI	Buy	2	8,697.10
GOVI On 08/05/2014			GOVI	Sell	2	0.00
GOVI On 08/05/2014			GOVI	Buy	2	8,718.30
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	8,718.30
Jibar Tradeable Future						
JBAF On 18/03/2015			Jibar Tradeable Future	Sell	200	0.00
JBAF On 18/03/2015			Jibar Tradeable Future	Buy	200	1,847,600.00
JBAF On 18/03/2015			Jibar Tradeable Future	Sell	1,800	0.00
JBAF On 18/03/2015			Jibar Tradeable Future	Buy	1,800	16,619,400.00
JBAF On 18/03/2015			Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 18/03/2015			Jibar Tradeable Future	Buy	2,000	18,466,000.00
R209 Bond Future						
R209 On 08/05/2014			Bond Future	Sell	8	0.00
R209 On 08/05/2014			Bond Future	Buy	8	5,870.65

Grand Total for Daily Detailed Turnover:

4,015

36,969,355.40