



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 21/02/2014

To Date : 21/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 08/05/2014			Sell	2	0.00
GOVI On 08/05/2014			Buy	2	8,690.12
<b>Jibar Tradeable Future</b>					
JBAF On 18/03/2015			Buy	150	1,381,200.00
JBAF On 18/03/2015			Sell	150	0.00
JBAF On 18/03/2015			Buy	1,000	9,209,500.00
JBAF On 18/03/2015			Sell	1,000	0.00
JBAF On 18/03/2015			Buy	1,000	790,000.00
JBAF On 18/03/2015			Sell	1,000	0.00
<b>R204 Bond Future</b>					
R204 On 08/05/2014			Buy	10	10,174.90
R204 On 08/05/2014			Sell	10	0.00
R204 On 08/05/2014			Buy	10	10,174.90
R204 On 08/05/2014			Sell	10	0.00
R204 On 08/05/2014			Buy	10	10,174.90
R204 On 08/05/2014			Sell	10	0.00
R204 On 08/05/2014			Buy	10	10,174.90
R204 On 08/05/2014			Sell	10	0.00
R204 On 08/05/2014			Buy	40	40,699.58

R204 On 08/05/2014	Bond Future	Sell	40	0.00
<b>R209 Bond Future</b>				
R209 On 08/05/2014	Bond Future	Sell	154	0.00
R209 On 08/05/2014	Bond Future	Buy	154	113,898.17
R209 On 08/05/2014	Bond Future	Sell	740	0.00
R209 On 08/05/2014	Bond Future	Buy	740	547,302.89
R209 On 08/05/2014	Bond Future	Buy	894	661,201.06
R209 On 08/05/2014	Bond Future	Sell	894	0.00
R209 On 08/05/2014	Bond Future	Sell	894	0.00
R209 On 08/05/2014	Bond Future	Buy	894	661,035.31
<b>Grand Total for Daily Detailed Turnover:</b>			<b>4,914</b>	<b>13,454,226.71</b>