



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 26/02/2014

To Date : 26/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future					
JBAF On 17/06/2015	Jibar Tradeable Future		Sell	200	0.00
JBAF On 17/06/2015	Jibar Tradeable Future		Buy	200	1,842,800.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	455	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	455	4,251,520.00
JBAF On 20/08/2014	Jibar Tradeable Future		Buy	600	5,595,000.00
JBAF On 20/08/2014	Jibar Tradeable Future		Sell	600	0.00
JBAF On 17/09/2014	Jibar Tradeable Future		Buy	900	8,382,600.00
JBAF On 17/09/2014	Jibar Tradeable Future		Sell	900	0.00
JBAF On 17/09/2014	Jibar Tradeable Future		Buy	900	8,382,600.00
JBAF On 17/09/2014	Jibar Tradeable Future		Sell	900	0.00
R157 Bond Future					
R157 On 07/08/2014	Bond Future		Sell	50	0.00
R157 On 07/08/2014	Bond Future		Buy	50	55,838.79
R157 On 07/08/2014	Bond Future		Buy	50	55,846.64
R157 On 07/08/2014	Bond Future		Sell	50	0.00
R157 On 07/08/2014	Bond Future		Sell	60	0.00
R157 On 07/08/2014	Bond Future		Buy	60	67,069.83
R157 On 07/08/2014	Bond Future		Buy	73	81,536.09
R157 On 07/08/2014	Bond Future		Sell	73	0.00

R157 On 07/08/2014	Bond Future	Sell	73	0.00
R157 On 07/08/2014	Bond Future	Buy	73	81,524.63
R157 On 07/08/2014	Bond Future	Sell	87	0.00
R157 On 07/08/2014	Bond Future	Buy	87	97,251.25
R157 On 07/08/2014	Bond Future	Buy	152	169,749.91
R157 On 07/08/2014	Bond Future	Buy	152	169,773.77
R157 On 07/08/2014	Bond Future	Sell	152	0.00
R157 On 07/08/2014	Bond Future	Sell	152	0.00
R157 On 07/08/2014	Bond Future	Sell	178	0.00
R157 On 07/08/2014	Bond Future	Buy	178	198,973.83
R157 On 07/08/2014	Bond Future	Buy	407	454,591.61
R157 On 07/08/2014	Bond Future	Sell	407	0.00
R157 On 07/08/2014	Bond Future	Sell	407	0.00
R157 On 07/08/2014	Bond Future	Buy	407	454,527.71
R157 On 07/08/2014	Bond Future	Sell	473	0.00
R157 On 07/08/2014	Bond Future	Buy	473	528,733.83
R157 On 07/08/2014	Bond Future	Sell	775	0.00
R157 On 07/08/2014	Bond Future	Buy	775	865,501.17
R157 On 07/08/2014	Bond Future	Buy	775	865,622.84
R157 On 07/08/2014	Bond Future	Sell	775	0.00
R157 On 07/08/2014	Bond Future	Sell	905	0.00
R157 On 07/08/2014	Bond Future	Buy	905	1,011,636.60
R157 On 07/08/2014	Bond Future	Buy	1,782	1,990,374.07
R157 On 07/08/2014	Bond Future	Sell	1,782	0.00
R157 On 07/08/2014	Bond Future	Sell	1,782	0.00
R157 On 07/08/2014	Bond Future	Buy	1,782	1,990,094.30
R157 On 07/08/2014	Bond Future	Sell	2,078	0.00
R157 On 07/08/2014	Bond Future	Buy	2,078	2,322,851.78
R157 On 07/08/2014	Bond Future	Sell	2,761	0.00
R157 On 07/08/2014	Bond Future	Buy	2,761	3,083,417.71
R157 On 07/08/2014	Bond Future	Buy	2,761	3,083,851.18
R157 On 07/08/2014	Bond Future	Sell	2,761	0.00
R157 On 07/08/2014	Bond Future	Sell	3,219	0.00
R157 On 07/08/2014	Bond Future	Buy	3,219	3,598,296.38

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/08/2014			Sell	6,000	0.00
R157 On 07/08/2014			Buy	6,000	6,701,596.20
R157 On 07/08/2014			Buy	6,000	6,700,654.20
R157 On 07/08/2014			Sell	6,000	0.00
R157 On 07/08/2014			Sell	7,000	0.00
R157 On 07/08/2014			Buy	7,000	7,824,813.50
R186 Bond Future					
R186 On 08/05/2014			Buy	50	58,615.85
R186 On 08/05/2014			Sell	50	0.00
R208 Bond Futures					
R208 On 08/05/2014			Sell	2	0.00
R208 On 08/05/2014			Buy	2	1,847.70
R208 On 08/05/2014			Buy	20	18,465.40
R208 On 08/05/2014			Sell	20	0.00
Grand Total for Daily Detailed Turnover:				41,127	70,987,576.75