



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 06/03/2014

To Date : 06/03/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future					
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	200	1,878,000.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	200	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	400	3,768,000.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	400	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	1,800	16,911,000.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	1,800	0.00
JBAF On 21/05/2014	Jibar Tradeable Future		Buy	2,000	18,790,000.00
JBAF On 21/05/2014	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	3,600	33,930,000.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	3,600	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Sell	4,000	0.00
JBAF On 19/03/2014	Jibar Tradeable Future		Buy	4,000	37,700,000.00
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Sell	25	0.00
R186 On 08/05/2014	Bond Future		Buy	25	29,692.00
R186 On 08/05/2014	Bond Future		Sell	25	0.00
R186 On 08/05/2014	Bond Future		Buy	25	29,681.52
R197 Bond Future					
R197 On 08/05/2014	Bond Future		Sell	75	0.00

R197 On 08/05/2014	Bond Future	Buy	75	193,593.74
R197 On 08/05/2014	Bond Future	Buy	75	205,269.38
R197 On 08/05/2014	Bond Future	Sell	75	0.00
R202 Bond Future				
R202 On 08/05/2014	Bond Future	Sell	10	0.00
R202 On 08/05/2014	Bond Future	Buy	10	21,497.10
R202 On 08/05/2014	Bond Future	Sell	60	0.00
R202 On 08/05/2014	Bond Future	Buy	60	128,982.60
R202 On 08/05/2014	Bond Future	Sell	70	0.00
R202 On 08/05/2014	Bond Future	Buy	70	150,479.70

Grand Total for Daily Detailed Turnover:

12,340

113,736,196.04