



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 03/03/2014

To Date : 03/03/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014			Index Future		
			Sell	1	0.00
ALBI On 08/05/2014			Index Future		
			Buy	1	4,373.89
Govi Total Return Index					
GOVI On 08/05/2014			GOVI		
			Buy	4	17,435.36
GOVI On 08/05/2014			GOVI		
			Sell	4	0.00
GOVI On 08/05/2014			GOVI		
			Sell	4	0.00
GOVI On 08/05/2014			GOVI		
			Buy	4	17,435.36
R157 Bond Future					
R157 On 08/05/2014			Bond Future		
			Sell	8	0.00
R157 On 08/05/2014			Bond Future		
			Buy	8	8,796.25
R157 On 08/05/2014			Bond Future		
			Sell	115	0.00
R157 On 08/05/2014			Bond Future		
			Buy	115	126,446.12
R157 On 08/05/2014			Bond Future		
			Sell	580	0.00
R157 On 08/05/2014			Bond Future		
			Buy	580	637,728.27
R157 On 08/05/2014			Bond Future		
			Sell	609	0.00
R157 On 08/05/2014			Bond Future		
			Buy	609	669,614.68
R186 Bond Future					
R186 On 08/05/2014			Bond Future		
			Buy	220	260,094.78
R186 On 08/05/2014			Bond Future		
			Sell	220	0.00

R186 On 08/05/2014	Bond Future	Sell	220	0.00
R186 On 08/05/2014	Bond Future	Buy	220	260,094.78
R202 Bond Future				
R202 On 08/05/2014	Bond Future	Sell	75	0.00
R202 On 08/05/2014	Bond Future	Buy	75	161,002.50
Grand Total for Daily Detailed Turnover:			1,836	2,163,022.00