



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 07/03/2014

To Date : 07/03/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Sell	19	0.00
ALBI On 08/05/2014	Index Future		Buy	19	83,645.60
ALBI On 08/05/2014	Index Future		Buy	19	83,645.60
ALBI On 08/05/2014	Index Future		Sell	19	0.00
ALBI On 08/05/2014	Index Future		Sell	38	0.00
ALBI On 08/05/2014	Index Future		Buy	38	167,291.20
I2046 Bond Future					
2046 On 08/05/2014	Bond Future		Sell	625	0.00
2046 On 08/05/2014	Bond Future		Buy	625	678,243.75
2046 On 08/05/2014	Bond Future		Sell	1,505	0.00
2046 On 08/05/2014	Bond Future		Buy	1,505	1,633,210.95
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Buy	95	113,437.34
R186 On 08/05/2014	Bond Future		Sell	95	0.00
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Buy	100	118,074.84
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Buy	100	118,074.84

R197 Bond Future

R197 On 08/05/2014	Bond Future	Buy	137	375,196.42
R197 On 08/05/2014	Bond Future	Sell	137	0.00
R203 Bond Future				
R203 On 08/05/2014	Bond Future	Buy	5	5,135.60
R203 On 08/05/2014	Bond Future	Sell	5	0.00
R203 On 08/05/2014	Bond Future	Buy	7	7,189.83
R203 On 08/05/2014	Bond Future	Sell	7	0.00
R203 On 08/05/2014	Bond Future	Buy	18	18,488.14
R203 On 08/05/2014	Bond Future	Sell	18	0.00
R203 On 08/05/2014	Bond Future	Buy	19	19,515.26
R203 On 08/05/2014	Bond Future	Sell	19	0.00
R203 On 08/05/2014	Bond Future	Buy	21	21,569.50
R203 On 08/05/2014	Bond Future	Sell	21	0.00
R203 On 08/05/2014	Bond Future	Buy	23	23,623.74
R203 On 08/05/2014	Bond Future	Sell	23	0.00
R203 On 08/05/2014	Bond Future	Buy	28	28,759.33
R203 On 08/05/2014	Bond Future	Sell	28	0.00
R203 On 08/05/2014	Bond Future	Buy	30	30,813.57
R203 On 08/05/2014	Bond Future	Sell	30	0.00
R203 On 08/05/2014	Bond Future	Buy	38	39,030.52
R203 On 08/05/2014	Bond Future	Sell	38	0.00
R203 On 08/05/2014	Bond Future	Buy	38	39,030.52
R203 On 08/05/2014	Bond Future	Sell	38	0.00
R203 On 08/05/2014	Bond Future	Buy	42	43,139.00
R203 On 08/05/2014	Bond Future	Sell	42	0.00
R203 On 08/05/2014	Bond Future	Buy	59	60,600.02
R203 On 08/05/2014	Bond Future	Sell	59	0.00
R203 On 08/05/2014	Bond Future	Buy	112	115,037.33
R203 On 08/05/2014	Bond Future	Sell	112	0.00
R203 On 08/05/2014	Bond Future	Sell	440	0.00
R203 On 08/05/2014	Bond Future	Buy	440	451,932.36

Grand Total for Daily Detailed Turnover:

3,518

4,274,685.26