



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 11/03/2014

To Date : 11/03/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Buy	7	30,662.94
ALBI On 08/05/2014	Index Future		Sell	7	0.00
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Sell	750	0.00
R186 On 08/05/2014	Bond Future		Buy	750	889,025.33
R2023 Bond Future					
R023 On 08/05/2014	Bond Future		Buy	1,050	1,020,131.91
R023 On 08/05/2014	Bond Future		Sell	1,050	0.00
R2037 Bond Future					
2037 On 08/05/2014	Bond Future		Buy	370	354,710.68
2037 On 08/05/2014	Bond Future		Sell	370	0.00
R211 Bond Future					
R211 On 08/05/2014	Bond Future		Buy	390	496,743.31
R211 On 08/05/2014	Bond Future		Sell	390	0.00
R212 Bond Future					
R212 On 08/05/2014	Bond Future		Buy	317	411,346.87
R212 On 08/05/2014	Bond Future		Sell	317	0.00
R213 Bond Future					
R213 On 08/05/2014	Bond Future		Sell	2,500	0.00
R213 On 08/05/2014	Bond Future		Buy	2,500	2,105,512.75

R213 On 08/05/2014	Bond Future	Buy	2,500	2,105,512.75
R213 On 08/05/2014	Bond Future	Sell	2,500	0.00
R214 Bond Future				
R214 On 08/05/2014	Bond Future	Buy	300	223,866.15
R214 On 08/05/2014	Bond Future	Sell	300	0.00
Grand Total for Daily Detailed Turnover:			8,184	7,637,512.68