



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 26/03/2014

To Date : 26/03/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Sell	6	0.00
ALBI On 08/05/2014	Index Future		Buy	6	26,580.78
ALBI On 08/05/2014	Index Future		Buy	6	26,586.78
ALBI On 08/05/2014	Index Future		Sell	6	0.00
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Buy	50	59,116.41
R186 On 08/05/2014	Bond Future		Sell	50	0.00
R186 On 08/05/2014	Bond Future		Buy	100	119,067.76
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Sell	176	0.00
R186 On 08/05/2014	Bond Future		Buy	176	210,285.13
R186 On 08/05/2014	Bond Future		Sell	176	0.00
R186 On 08/05/2014	Bond Future		Buy	176	210,285.13
R203 Bond Future					
R203 On 08/05/2014	Bond Future		Buy	29	29,841.23
R203 On 08/05/2014	Bond Future		Sell	29	0.00
R203 On 08/05/2014	Bond Future		Sell	29	0.00
R203 On 08/05/2014	Bond Future		Buy	29	29,841.23
R2030 Bond Future					

2030 On 08/05/2014	Bond Future	Sell	5	0.00
2030 On 08/05/2014	Bond Future	Buy	5	4,720.64
2030 On 08/05/2014	Bond Future	Sell	5	0.00
2030 On 08/05/2014	Bond Future	Buy	5	4,720.64
2030 On 08/05/2014	Bond Future	Sell	10	0.00
2030 On 08/05/2014	Bond Future	Buy	10	9,441.27
2030 On 08/05/2014	Bond Future	Sell	30	0.00
2030 On 08/05/2014	Bond Future	Buy	30	28,323.82
2030 On 08/05/2014	Bond Future	Sell	100	0.00
2030 On 08/05/2014	Bond Future	Buy	100	94,412.73
2030 On 08/05/2014	Bond Future	Sell	122	0.00
2030 On 08/05/2014	Bond Future	Buy	122	115,183.53
2030 On 08/05/2014	Bond Future	Sell	160	0.00
2030 On 08/05/2014	Bond Future	Buy	160	151,060.37
2030 On 08/05/2014	Bond Future	Sell	432	0.00
2030 On 08/05/2014	Bond Future	Buy	432	407,862.99

Grand Total for Daily Detailed Turnover:

1,436

1,527,330.44