



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 31/03/2014

To Date : 31/03/2014

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	4,431.22
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	1	4,434.20
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Sell	2	0.00
GOVI On 08/05/2014	GOVI		Buy	2	8,878.18
GOVI On 08/05/2014	GOVI		Sell	2	0.00
GOVI On 08/05/2014	GOVI		Buy	2	8,878.18
GOVI On 07/08/2014	GOVI		Buy	190	847,793.30
GOVI On 07/08/2014	GOVI		Sell	190	0.00
I2038 Bond Future					
2038 On 08/05/2014	Bond Future		Buy	310	348,678.70
2038 On 08/05/2014	Bond Future		Sell	310	0.00
I2050 Bond Future					
2050 On 08/05/2014	Bond Future		Buy	208	246,993.76
2050 On 08/05/2014	Bond Future		Sell	208	0.00
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Buy	50	60,088.37
R186 On 08/05/2014	Bond Future		Sell	50	0.00

R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Buy	100	120,225.12
R186 On 08/05/2014	Bond Future	Buy	200	240,450.24
R186 On 08/05/2014	Bond Future	Sell	200	0.00
R213 Bond Future				
R213 On 08/05/2014	Bond Future	Buy	50	43,081.90
R213 On 08/05/2014	Bond Future	Sell	50	0.00
R213 On 08/05/2014	Bond Future	Buy	50	43,081.90
R213 On 08/05/2014	Bond Future	Sell	50	0.00
Grand Total for Daily Detailed Turnover:			1,164	1,977,015.07