



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 03/04/2014

To Date : 03/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
Govi Total Return Index						
GOVI On 08/05/2014			GOVI	Buy	5	21,920.50
GOVI On 08/05/2014			GOVI	Sell	5	0.00
Inflation Linked Bond Index						
ILBI On 07/08/2014			Index Future	Buy	2	11,313.74
ILBI On 07/08/2014			Index Future	Sell	2	0.00
ILBI On 07/08/2014			Index Future	Sell	2	0.00
ILBI On 07/08/2014			Index Future	Buy	2	11,313.74
ILBI On 07/08/2014			Index Future	Sell	2	0.00
ILBI On 07/08/2014			Index Future	Buy	2	11,313.74
ILBI On 07/08/2014			Index Future	Buy	2	11,313.74
ILBI On 07/08/2014			Index Future	Sell	2	0.00
R157 Bond Future						
R157 On 07/08/2014			Bond Future	Buy	40	44,830.90
R157 On 07/08/2014			Bond Future	Sell	40	0.00
R157 On 07/08/2014			Bond Future	Buy	160	179,323.62
R157 On 07/08/2014			Bond Future	Sell	160	0.00
R157 On 07/08/2014			Bond Future	Buy	200	224,154.52
R157 On 07/08/2014			Bond Future	Sell	200	0.00
R204 Bond Future						

