



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 28/02/2014

To Date : 28/02/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Buy	10	43,731.60
ALBI On 08/05/2014	Index Future		Sell	10	0.00
I2046 Bond Future					
2046 On 08/05/2014	Bond Future		Sell	340	0.00
2046 On 08/05/2014	Bond Future		Buy	340	364,915.20
2046 On 08/05/2014	Bond Future		Sell	810	0.00
2046 On 08/05/2014	Bond Future		Buy	810	869,356.80
R157 Bond Future					
R157 On 08/05/2014	Bond Future		Sell	258	0.00
R157 On 08/05/2014	Bond Future		Buy	258	283,928.38
R157 On 08/05/2014	Bond Future		Sell	1,250	0.00
R157 On 08/05/2014	Bond Future		Buy	1,250	1,375,136.50
R157 On 08/05/2014	Bond Future		Buy	1,508	1,658,964.67
R157 On 08/05/2014	Bond Future		Sell	1,508	0.00
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Sell	25	0.00
R186 On 08/05/2014	Bond Future		Buy	25	29,642.15
R186 On 08/05/2014	Bond Future		Buy	25	29,631.69
R186 On 08/05/2014	Bond Future		Sell	25	0.00

R186 On 08/05/2014	Bond Future	Buy	50	59,171.30
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R197 Bond Future				
R197 On 08/05/2014	Bond Future	Sell	75	0.00
R197 On 08/05/2014	Bond Future	Buy	75	193,593.37
R2030 Bond Future				
2030 On 08/05/2014	Bond Future	Buy	122	114,408.15
2030 On 08/05/2014	Bond Future	Sell	122	0.00
2030 On 08/05/2014	Bond Future	Buy	122	114,408.15
2030 On 08/05/2014	Bond Future	Sell	122	0.00
Grand Total for Daily Detailed Turnover:			4,595	5,136,887.95