



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 04/03/2014

To Date : 04/03/2014

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	4,361.98
ALBI On 08/05/2014	Index Future		Buy	1	4,358.98
ALBI On 08/05/2014	Index Future		Sell	1	0.00
R157 Bond Future					
R157 On 07/08/2014	Bond Future		Buy	100	7,583.00
R157 On 07/08/2014	Bond Future		Sell	100	0.00
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Sell	350	0.00
R186 On 08/05/2014	Bond Future		Buy	350	413,163.87
R204 Bond Future					
R204 On 07/08/2014	Bond Future		Buy	100	8,294.00
R204 On 07/08/2014	Bond Future		Sell	100	0.00
R2048 Bond Future					
R248 On 08/05/2014	Bond Future		Buy	37	36,535.96
R248 On 08/05/2014	Bond Future		Sell	37	0.00
R248 On 08/05/2014	Bond Future		Sell	37	0.00
R248 On 08/05/2014	Bond Future		Buy	37	35,530.03
R248 On 08/05/2014	Bond Future		Sell	37	0.00
R248 On 08/05/2014	Bond Future		Buy	37	36,535.96

R248 On 08/05/2014	Bond Future	Buy	37	35,539.03
R248 On 08/05/2014	Bond Future	Sell	37	0.00
Grand Total for Daily Detailed Turnover:			700	581,902.82