



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 01/04/2014

To Date : 01/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Sell	83	0.00
ALBI On 08/05/2014	Index Future		Buy	83	367,770.51
Inflation Linked Bond Index					
ILBI On 07/08/2014	Index Future		Sell	2	0.00
ILBI On 07/08/2014	Index Future		Buy	2	11,296.70
ILBI On 07/08/2014	Index Future		Buy	2	11,296.70
ILBI On 07/08/2014	Index Future		Sell	2	0.00
New Inflation Linked Index					
IGOV On 08/05/2014	Index Future		Sell	23	0.00
IGOV On 08/05/2014	Index Future		Buy	23	47,221.99
R204 Bond Future					
R204 On 08/05/2014	Bond Future		Sell	2	0.00
R204 On 08/05/2014	Bond Future		Buy	2	2,071.41
R204 On 08/05/2014	Bond Future		Sell	3	0.00
R204 On 08/05/2014	Bond Future		Buy	3	3,107.11
R208 Bond Futures					
R208 On 08/05/2014	Bond Future		Sell	2	0.00
R208 On 08/05/2014	Bond Future		Sell	2	0.00
R208 On 08/05/2014	Bond Future		Buy	2	1,856.32
R208 On 08/05/2014	Bond Future		Buy	2	1,856.32

R208 On 08/05/2014	Bond Future	Sell	5	0.00
R208 On 08/05/2014	Bond Future	Buy	5	4,640.80
R213 Bond Future				
R213 On 08/05/2014	Bond Future	Buy	2	1,702.20
R213 On 08/05/2014	Bond Future	Sell	2	0.00
Grand Total for Daily Detailed Turnover:			126	452,820.07