



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 04/04/2014

To Date : 04/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Buy	1	4,426.77
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	1	4,426.77
I2050 Bond Future					
2050 On 08/05/2014	Bond Future		Sell	220	0.00
2050 On 08/05/2014	Bond Future		Buy	220	262,132.20
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
R186 Bond Future					
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Sell	100	0.00
R186 On 08/05/2014	Bond Future		Buy	100	119,030.14
R186 On 08/05/2014	Bond Future		Buy	100	118,911.27
R207 Bond Future					
R207 On 08/05/2014	Bond Future		Sell	1,200	0.00
R207 On 08/05/2014	Bond Future		Buy	1,200	1,179,824.40
R207 On 08/05/2014	Bond Future		Buy	1,200	1,179,824.40
R207 On 08/05/2014	Bond Future		Sell	1,200	0.00

R212 Bond Future

R212 On 08/05/2014	Bond Future	Buy	120	158,628.00
R212 On 08/05/2014	Bond Future	Sell	120	0.00
R212 On 08/05/2014	Bond Future	Sell	120	0.00
R212 On 08/05/2014	Bond Future	Buy	120	158,628.00

Grand Total for Daily Detailed Turnover: 3,064 3,197,145.69