



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 08/05/2013

To Date : 08/05/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
All Bond Index Term Split 3-7 Y						
AL37 On 01/08/2013			Index Future	Buy	3	0.00
AL37 On 01/08/2013			Index Future	Sell	3	0.00
AL37 On 01/08/2013			Index Future	Buy	10	0.00
AL37 On 01/08/2013			Index Future	Sell	10	0.00
New Inflation Linked Index						
IGOV On 01/08/2013			Index Future	Sell	80	0.00
IGOV On 01/08/2013			Index Future	Buy	80	0.00
R157 Bond Future						
R157 On 01/08/2013			Bond Future	Sell	80	0.00
R157 On 01/08/2013			Bond Future	Buy	80	97,572.86
R186 Bond Future						
R186 On 01/08/2013	6.75	Call	Bond Future	Sell	500	0.00
R186 On 01/08/2013	6.75	Call	Bond Future	Buy	500	0.00
R186 On 01/08/2013	6.75	Call	Bond Future	Sell	500	0.00
R186 On 01/08/2013	6.75	Call	Bond Future	Buy	500	0.00
R186 On 01/08/2013	7.00	Put	Bond Future	Buy	825	0.00
R186 On 01/08/2013	7.00	Put	Bond Future	Sell	825	0.00
R186 On 01/08/2013	7.00	Put	Bond Future	Buy	825	0.00
R186 On 01/08/2013	7.00	Put	Bond Future	Sell	825	0.00

R186 On 01/08/2013	Bond Future	6.75	Call	Buy	1,000	0.00
R186 On 01/08/2013	Bond Future	6.75	Call	Sell	1,000	0.00
R186 On 01/08/2013	Bond Future	7.00	Put	Buy	1,650	0.00
R186 On 01/08/2013	Bond Future	7.00	Put	Sell	1,650	0.00
R207 Bond Future						
R207 On 01/08/2013	Bond Future			Buy	74	79,601.92
R207 On 01/08/2013	Bond Future			Sell	74	0.00
R207 On 01/08/2013	Bond Future			Buy	315	338,835.55
R207 On 01/08/2013	Bond Future			Sell	315	0.00
R209 Bond Future						
R209 On 01/08/2013	Bond Future			Buy	1,549	1,339,352.76
R209 On 01/08/2013	Bond Future			Sell	1,549	0.00
Grand Total for Daily Detailed Turnover:					7,411	1,855,363.09