



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 13/06/2013

To Date : 13/06/2013

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		
			Sell	4	0.00
AL37 On 01/08/2013			Index Future		
			Buy	4	16,131.52
AL37 On 01/08/2013			Index Future		
			Sell	15	0.00
AL37 On 01/08/2013			Index Future		
			Buy	15	60,493.20
Jibar Tradeable Future					
JBAF On 18/03/2015			Jibar Tradeable Future		
			Sell	250	0.00
JBAF On 18/03/2015			Jibar Tradeable Future		
			Buy	250	2,320,500.00
R157 Bond Future					
R157 On 01/08/2013			Bond Future		
			Sell	10	0.00
R157 On 01/08/2013			Bond Future		
			Buy	10	11,952.01
R157 On 01/08/2013			Bond Future		
			Sell	17	0.00
R157 On 01/08/2013			Bond Future		
			Buy	17	20,318.41
R157 On 01/08/2013			Bond Future		
			Sell	30	0.00
R157 On 01/08/2013			Bond Future		
			Buy	30	35,856.02
R157 On 01/08/2013			Bond Future		
			Sell	40	0.00
R157 On 01/08/2013			Bond Future		
			Buy	40	47,808.02
R157 On 01/08/2013			Bond Future		
			Sell	40	0.00
R157 On 01/08/2013			Bond Future		
			Buy	40	47,808.02
R157 On 01/08/2013			Bond Future		
			Sell	55	0.00

R157 On 01/08/2013	Bond Future			Buy	55	65,736.03
R157 On 01/08/2013	Bond Future			Sell	75	0.00
R157 On 01/08/2013	Bond Future			Buy	75	89,640.05
R157 On 01/08/2013	Bond Future			Sell	300	0.00
R157 On 01/08/2013	Bond Future			Buy	300	358,560.18
R186 Bond Future						
R186 On 01/08/2013	Bond Future			Buy	20	24,458.33
R186 On 01/08/2013	Bond Future			Sell	20	0.00
R186 On 01/08/2013	Bond Future	8.00	Call	Sell	1,000	0.00
R186 On 01/08/2013	Bond Future	8.00	Call	Buy	1,000	0.00
R186 On 07/11/2013	Bond Future	8.00	Call	Sell	1,000	0.00
R186 On 07/11/2013	Bond Future	8.00	Call	Buy	1,000	0.00
R186 On 01/08/2013	Bond Future	9.00	Put	Sell	1,000	0.00
R186 On 01/08/2013	Bond Future	9.00	Put	Buy	1,000	0.00
R186 On 07/11/2013	Bond Future	9.00	Put	Sell	1,000	0.00
R186 On 07/11/2013	Bond Future	9.00	Put	Buy	1,000	0.00
R207 Bond Future						
R207 On 01/08/2013	Bond Future			Sell	3	0.00
R207 On 01/08/2013	Bond Future			Buy	3	3,013.55
R207 On 01/08/2013	Bond Future			Sell	6	0.00
R207 On 01/08/2013	Bond Future			Buy	6	6,027.10
R207 On 01/08/2013	Bond Future			Sell	21	0.00
R207 On 01/08/2013	Bond Future			Buy	21	21,094.85
R207 On 01/08/2013	Bond Future			Sell	41	0.00
R207 On 01/08/2013	Bond Future			Buy	41	41,185.19
R208 Bond Futures						
R208 On 01/08/2013	Bond Future			Sell	2	0.00
R208 On 01/08/2013	Bond Future			Buy	2	1,977.57
R208 On 01/08/2013	Bond Future			Sell	29	0.00
R208 On 01/08/2013	Bond Future			Buy	29	28,674.82
Grand Total for Daily Detailed Turnover:					4,958	3,201,234.88