JOHANNESBURG STOCK EXCHANGE
Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 21/06/2013 To Date : 21/06/2013

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index						
ALBI On 01/08/2013	Index Future			Buy	3	12,629.28
ALBI On 01/08/2013	Index Future			Sell	3	0.00
Inflation Linked Bond Index						
ILBI On 01/08/2013	Index Future			Sell	1	0.00
ILBI On 01/08/2013	Index Future			Buy	1	5,256.66
ILBI On 01/08/2013	Index Future			Sell	1	0.00
ILBI On 01/08/2013	Index Future			Buy	1	5,256.66
R157 Bond Future						
R157 On 01/08/2013	Bond Future			Buy	120	142,731.29
R157 On 01/08/2013	Bond Future			Sell	120	0.00
R157 On 01/08/2013	Bond Future			Sell	220	0.00
R157 On 01/08/2013	Bond Future			Buy	220	261,055.17
R186 Bond Future						
R186 On 01/08/2013	Bond Future			Buy	480	572,816.16
R186 On 01/08/2013	Bond Future			Sell	480	0.00
R186 On 01/08/2013	Bond Future	8.80	Put	Sell	2,800	0.00
R186 On 01/08/2013	Bond Future	8.80	Put	Buy	2,800	0.00
R186 On 01/08/2013	Bond Future	8.80	Put	Buy	2,800	0.00
R186 On 01/08/2013	Bond Future	8.80	Put	Sell	2,800	0.00
R209 Bond Future						

R209 On 01/08/2013	Bond Future	Sell	2,000	0.00
R209 On 01/08/2013	Bond Future	Buy	2,000	1,529,689.00
Grand Total for Daily Detailed Turnover:			**8,425**	**2,529,434.22**