



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 23/07/2013

To Date : 23/07/2013

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|--------------------------------|-------------|-----|----------|------------------|---------------------------|
| Govi Total Return Index | | | | | |
| GOVI On 01/08/2013 | GOVI | | Buy | 160 | 684,816.00 |
| GOVI On 01/08/2013 | GOVI | | Sell | 160 | 0.00 |
| GOVI On 06/02/2014 | GOVI | | Sell | 160 | 0.00 |
| GOVI On 06/02/2014 | GOVI | | Buy | 160 | 704,235.20 |
| R157 Bond Future | | | | | |
| R157 On 01/08/2013 | Bond Future | | Sell | 100 | 0.00 |
| R157 On 01/08/2013 | Bond Future | | Buy | 100 | 605.60 |
| R186 Bond Future | | | | | |
| R186 On 01/08/2013 | Bond Future | | Buy | 10 | 1,224.85 |
| R186 On 01/08/2013 | Bond Future | | Sell | 10 | 0.00 |
| R186 On 01/08/2013 | Bond Future | | Buy | 27 | 3,307.10 |
| R186 On 01/08/2013 | Bond Future | | Sell | 27 | 0.00 |
| R186 On 01/08/2013 | Bond Future | | Buy | 90 | 11,023.67 |
| R186 On 01/08/2013 | Bond Future | | Sell | 90 | 0.00 |
| R186 On 01/08/2013 | Bond Future | | Buy | 270 | 33,071.01 |
| R186 On 01/08/2013 | Bond Future | | Sell | 270 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 01/08/2013 | Bond Future | | Buy | 32 | 2,503.11 |
| R209 On 01/08/2013 | Bond Future | | Sell | 32 | 0.00 |
| R209 On 01/08/2013 | Bond Future | | Buy | 200 | 15,644.46 |
| R209 On 01/08/2013 | Bond Future | | Sell | 200 | 0.00 |

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|--------------------|-------------|------|-----|-----------|
| R209 On 01/08/2013 | Bond Future | Buy | 400 | 31,288.92 |
| R209 On 01/08/2013 | Bond Future | Sell | 400 | 0.00 |
| R209 On 01/08/2013 | Bond Future | Buy | 443 | 34,652.48 |
| R209 On 01/08/2013 | Bond Future | Sell | 443 | 0.00 |

Grand Total for Daily Detailed Turnover:

1,892 **1,522,372.41**