



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 31/07/2013

To Date : 31/07/2013

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|-----------------------|--------|-----|----------|------------------|---------------------------|
| All Bond Index | | | | | |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,257.05 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,257.05 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,257.05 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,257.05 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,257.05 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,257.05 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Buy | 1 | 4,380.52 |
| ALBI On 06/02/2014 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Buy | 1 | 4,380.52 |
| ALBI On 06/02/2014 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Buy | 1 | 4,380.52 |
| ALBI On 06/02/2014 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Buy | 1 | 4,380.52 |
| ALBI On 06/02/2014 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Buy | 1 | 4,380.52 |
| ALBI On 06/02/2014 | | | Sell | 1 | 0.00 |
| ALBI On 06/02/2014 | | | Buy | 1 | 4,380.52 |

| | | | | |
|--------------------|--------------|------|---|-----------|
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 1 | 4,380.52 |
| ALBI On 01/08/2013 | Index Future | Buy | 2 | 8,514.10 |
| ALBI On 01/08/2013 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Sell | 2 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Buy | 2 | 8,761.04 |
| ALBI On 07/11/2013 | Index Future | Buy | 2 | 8,761.04 |
| ALBI On 07/11/2013 | Index Future | Sell | 2 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Sell | 2 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 2 | 8,761.04 |
| ALBI On 01/08/2013 | Index Future | Buy | 3 | 12,771.15 |
| ALBI On 01/08/2013 | Index Future | Sell | 3 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Sell | 3 | 0.00 |
| ALBI On 06/02/2014 | Index Future | Buy | 3 | 13,141.56 |
| ALBI On 07/11/2013 | Index Future | Buy | 3 | 13,141.56 |
| ALBI On 07/11/2013 | Index Future | Sell | 3 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Sell | 3 | 0.00 |
| ALBI On 07/11/2013 | Index Future | Buy | 3 | 13,141.56 |

Govi Total Return Index

| | | | | |
|--------------------|------|------|---|----------|
| GOVI On 06/02/2014 | GOVI | Buy | 1 | 4,373.19 |
| GOVI On 06/02/2014 | GOVI | Sell | 1 | 0.00 |

Jibar Tradeable Future

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|---|------------------------|------------|-----------------|-------------------------|-----------------------------------|
| JBAF On 15/01/2014 | Jibar Tradeable Future | | Sell | 1,000 | 0.00 |
| JBAF On 15/01/2014 | Jibar Tradeable Future | | Buy | 1,000 | 23,617.50 |
| New Inflation Linked Index | | | | | |
| IGOV On 07/11/2013 | Index Future | | Buy | 320 | 640,771.20 |
| IGOV On 07/11/2013 | Index Future | | Sell | 320 | 0.00 |
| IGOV On 01/08/2013 | Index Future | | Buy | 320 | 631,833.60 |
| IGOV On 01/08/2013 | Index Future | | Sell | 320 | 0.00 |
| R157 Bond Future | | | | | |
| R157 On 07/11/2013 | Bond Future | | Sell | 140 | 0.00 |
| R157 On 07/11/2013 | Bond Future | | Buy | 140 | 16,033.58 |
| R207 Bond Future | | | | | |
| R207 On 07/11/2013 | Bond Future | | Buy | 50 | 5,058.59 |
| R207 On 07/11/2013 | Bond Future | | Sell | 50 | 0.00 |
| R208 Bond Futures | | | | | |
| R208 On 07/11/2013 | Bond Future | | Buy | 106 | 10,152.85 |
| R208 On 07/11/2013 | Bond Future | | Sell | 106 | 0.00 |
| R208 On 01/08/2013 | Bond Future | | Buy | 450 | 44,002.73 |
| R208 On 01/08/2013 | Bond Future | | Sell | 450 | 0.00 |
| R208 On 07/11/2013 | Bond Future | | Buy | 450 | 43,077.26 |
| R208 On 07/11/2013 | Bond Future | | Sell | 450 | 0.00 |
| R209 Bond Future | | | | | |
| R209 On 07/11/2013 | Bond Future | | Buy | 3 | 223.72 |
| R209 On 07/11/2013 | Bond Future | | Sell | 3 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | | 2,884 | 1,610,528.95 |