



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 12/08/2013

To Date : 12/08/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/11/2013			Buy	7	30,238.25
ALBI On 07/11/2013			Sell	7	0.00
Govi Total Return Index					
GOVI On 07/11/2013		GOVI	Sell	3	0.00
GOVI On 07/11/2013		GOVI	Buy	3	12,955.71
R157 Bond Future					
R157 On 07/11/2013			Sell	1,600	0.00
R157 On 07/11/2013			Buy	1,600	183,552.66
R157 On 07/11/2013			Sell	3,800	0.00
R157 On 07/11/2013			Buy	3,800	435,937.56
R157 On 07/11/2013			Sell	4,600	0.00
R157 On 07/11/2013			Buy	4,600	527,713.89
R186 Bond Future					
R186 On 07/11/2013			Buy	39	4,746.84
R186 On 07/11/2013			Sell	39	0.00
R186 On 07/11/2013			Buy	1,600	195,139.81
R186 On 07/11/2013			Sell	1,600	0.00
R186 On 07/11/2013			Buy	3,800	463,457.04
R186 On 07/11/2013			Sell	3,800	0.00
R186 On 07/11/2013			Buy	4,600	561,026.95
R186 On 07/11/2013			Sell	4,600	0.00

