JOHANNESBURG STOCK EXCHANGE
Interest Rates & Currency Derivatives

# Derivatives Daily Detailed Turnover Report

From Date : 10/07/2013 To Date : 10/07/2013

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|---|---|---|---|---|---|
| **All Bond Index** | | | | | |
| ALBI On 01/08/2013 Index Future | | | Buy | 13 | 55,927.82 |
| ALBI On 01/08/2013 Index Future | | | Sell | 13 | 0.00 |
| ALBI On 01/08/2013 Index Future | | | Sell | 13 | 0.00 |
| ALBI On 01/08/2013 Index Future | | | Buy | 13 | 55,889.60 |
| **R186 Bond Future** | | | | | |
| R186 On 01/08/2013 Bond Future | | | Buy | 2 | 244.12 |
| R186 On 01/08/2013 Bond Future | | | Sell | 2 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | | **28** | **112,061.54** |