



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 16/07/2013

To Date : 16/07/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 01/08/2013	Index Future		Buy	80	345,673.60
ALBI On 01/08/2013	Index Future		Sell	80	0.00
ALBI On 07/11/2013	Index Future		Sell	80	0.00
ALBI On 07/11/2013	Index Future		Buy	80	350,652.00
Jibar Tradeable Future					
JBAF On 18/03/2015	Jibar Tradeable Future		Sell	250	0.00
JBAF On 18/03/2015	Jibar Tradeable Future		Buy	250	405.00
New Inflation Linked Index					
IGOV On 07/11/2013	Index Future		Sell	23	0.00
IGOV On 07/11/2013	Index Future		Buy	23	45,802.20
IGOV On 01/08/2013	Index Future		Buy	23	45,128.07
IGOV On 01/08/2013	Index Future		Sell	23	0.00
R157 Bond Future					
R157 On 01/08/2013	Bond Future		Buy	53	6,356.32
R157 On 01/08/2013	Bond Future		Sell	53	0.00
R157 On 07/11/2013	Bond Future		Sell	55	0.00
R157 On 07/11/2013	Bond Future		Buy	55	6,310.31
R157 On 07/11/2013	Bond Future		Sell	212	0.00
R157 On 07/11/2013	Bond Future		Buy	212	24,323.39
R157 On 01/08/2013	Bond Future		Buy	281	33,700.48
R157 On 01/08/2013	Bond Future		Sell	281	0.00

R186 Bond Future

R186 On 01/08/2013	Bond Future	7.20	Put	Buy	10	78.65
R186 On 01/08/2013	Bond Future	7.20	Put	Sell	10	0.00
R186 On 01/08/2013	Bond Future	6.80	Put	Buy	30	236.22
R186 On 01/08/2013	Bond Future	6.80	Put	Sell	30	0.00
R186 On 07/11/2013	Bond Future	8.25	Put	Sell	40	0.00
R186 On 07/11/2013	Bond Future	8.25	Put	Buy	40	320.90
R186 On 01/08/2013	Bond Future	6.80	Put	Buy	70	551.17
R186 On 01/08/2013	Bond Future	6.80	Put	Sell	70	0.00
R186 On 01/08/2013	Bond Future	6.80	Put	Buy	70	551.17
R186 On 01/08/2013	Bond Future	6.80	Put	Sell	70	0.00
R186 On 01/08/2013	Bond Future	7.20	Put	Buy	140	1,101.15
R186 On 01/08/2013	Bond Future	7.20	Put	Sell	140	0.00
R186 On 07/11/2013	Bond Future	8.25	Put	Sell	210	0.00
R186 On 07/11/2013	Bond Future	8.25	Put	Buy	210	1,684.75
R186 On 01/08/2013	Bond Future			Buy	513	63,070.96
R186 On 01/08/2013	Bond Future			Sell	513	0.00
R186 On 07/11/2013	Bond Future			Buy	528	65,779.61
R186 On 07/11/2013	Bond Future			Sell	528	0.00

R202 Bond Future

R202 On 07/11/2013	Bond Future			Buy	164	34,273.38
R202 On 07/11/2013	Bond Future			Sell	164	0.00
R202 On 01/08/2013	Bond Future			Buy	164	33,769.08
R202 On 01/08/2013	Bond Future			Sell	164	0.00

R203 Bond Future

R203 On 07/11/2013	Bond Future			Sell	1,475	0.00
R203 On 07/11/2013	Bond Future			Buy	1,475	156,396.23
R203 On 01/08/2013	Bond Future			Buy	1,477	160,610.49
R203 On 01/08/2013	Bond Future			Sell	1,477	0.00

R207 Bond Future

R207 On 07/11/2013	Bond Future			Sell	1,508	0.00
R207 On 07/11/2013	Bond Future			Buy	1,508	154,099.38
R207 On 01/08/2013	Bond Future			Buy	1,852	186,751.14
R207 On 01/08/2013	Bond Future			Sell	1,852	0.00

R208 Bond Futures

R208 On 01/08/2013	Bond Future			Sell	38	0.00
R208 On 01/08/2013	Bond Future			Buy	38	3,766.33

R209 Bond Future

R209 On 01/08/2013	Bond Future			Buy	312	24,576.78
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 01/08/2013			Sell	312	0.00
R209 On 07/11/2013			Buy	319	24,461.94
R209 On 07/11/2013			Sell	319	0.00
R213 Bond Future					
R213 On 01/08/2013			Buy	115	10,327.60
R213 On 01/08/2013			Sell	115	0.00
R213 On 07/11/2013			Sell	116	0.00
R213 On 07/11/2013			Buy	116	10,158.12
Grand Total for Daily Detailed Turnover:				10,208	1,790,916.42