



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 26/07/2013

To Date : 26/07/2013

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|--------------------------------|--------|-----|----------|------------------|---------------------------|
| All Bond Index | | | | | |
| ALBI On 01/08/2013 | | | Buy | 1 | 4,260.80 |
| ALBI On 01/08/2013 | | | Sell | 1 | 0.00 |
| ALBI On 07/11/2013 | | | Buy | 1 | 4,322.70 |
| ALBI On 07/11/2013 | | | Sell | 1 | 0.00 |
| ALBI On 01/08/2013 | | | Sell | 158 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 158 | 673,410.22 |
| ALBI On 01/08/2013 | | | Sell | 158 | 0.00 |
| ALBI On 01/08/2013 | | | Buy | 158 | 673,489.22 |
| ALBI On 07/11/2013 | | | Buy | 158 | 683,653.36 |
| ALBI On 07/11/2013 | | | Sell | 158 | 0.00 |
| ALBI On 07/11/2013 | | | Sell | 158 | 0.00 |
| ALBI On 07/11/2013 | | | Buy | 158 | 683,256.78 |
| Govi Total Return Index | | | | | |
| GOVI On 07/11/2013 | | | Sell | 31 | 0.00 |
| GOVI On 07/11/2013 | | | Buy | 31 | 133,840.33 |
| GOVI On 01/08/2013 | | | Sell | 31 | 0.00 |
| GOVI On 01/08/2013 | | | Buy | 31 | 131,923.91 |
| GOVI On 01/08/2013 | | | Buy | 45 | 190,701.45 |
| GOVI On 01/08/2013 | | | Sell | 45 | 0.00 |
| R157 Bond Future | | | | | |
| R157 On 07/11/2013 | | | Buy | 198 | 22,685.58 |
| R157 On 07/11/2013 | | | Sell | 198 | 0.00 |

| | | | | | | |
|--------------------|-------------|--|--|------|-----|-----------|
| R157 On 01/08/2013 | Bond Future | | | Sell | 198 | 0.00 |
| R157 On 01/08/2013 | Bond Future | | | Buy | 198 | 23,689.40 |

R186 Bond Future

| | | | | | | |
|--------------------|-------------|------|-----|------|-------|------------|
| R186 On 07/11/2013 | Bond Future | 8.50 | Put | Buy | 4,000 | 33,531.52 |
| R186 On 07/11/2013 | Bond Future | 8.50 | Put | Sell | 4,000 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | | Buy | 4,568 | 555,296.72 |
| R186 On 07/11/2013 | Bond Future | | | Sell | 4,568 | 0.00 |
| R186 On 01/08/2013 | Bond Future | | | Buy | 4,568 | 548,091.75 |
| R186 On 01/08/2013 | Bond Future | | | Sell | 4,568 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | | Sell | 7,393 | 0.00 |
| R186 On 07/11/2013 | Bond Future | | | Buy | 7,393 | 905,331.11 |
| R186 On 01/08/2013 | Bond Future | | | Sell | 7,393 | 0.00 |
| R186 On 01/08/2013 | Bond Future | | | Buy | 7,393 | 892,492.50 |

R203 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|-----------|
| R023 On 07/11/2013 | Bond Future | | | Sell | 736 | 0.00 |
| R023 On 07/11/2013 | Bond Future | | | Buy | 736 | 73,990.34 |
| R023 On 01/08/2013 | Bond Future | | | Sell | 736 | 0.00 |
| R023 On 01/08/2013 | Bond Future | | | Buy | 736 | 75,782.70 |

R203 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|-----------|
| R203 On 01/08/2013 | Bond Future | | | Sell | 72 | 0.00 |
| R203 On 01/08/2013 | Bond Future | | | Buy | 72 | 7,785.35 |
| R203 On 07/11/2013 | Bond Future | | | Sell | 72 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | | Buy | 72 | 7,598.90 |
| R203 On 07/11/2013 | Bond Future | | | Buy | 298 | 31,384.85 |
| R203 On 07/11/2013 | Bond Future | | | Sell | 298 | 0.00 |
| R203 On 01/08/2013 | Bond Future | | | Sell | 389 | 0.00 |
| R203 On 01/08/2013 | Bond Future | | | Buy | 389 | 41,978.08 |
| R203 On 01/08/2013 | Bond Future | | | Sell | 792 | 0.00 |
| R203 On 01/08/2013 | Bond Future | | | Buy | 792 | 85,609.96 |
| R203 On 07/11/2013 | Bond Future | | | Sell | 792 | 0.00 |
| R203 On 07/11/2013 | Bond Future | | | Buy | 792 | 83,546.69 |

R204 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-------|------------|
| R204 On 01/08/2013 | Bond Future | | | Sell | 1,567 | 0.00 |
| R204 On 01/08/2013 | Bond Future | | | Buy | 1,567 | 164,558.99 |
| R204 On 07/11/2013 | Bond Future | | | Sell | 1,567 | 0.00 |
| R204 On 07/11/2013 | Bond Future | | | Buy | 1,567 | 166,926.23 |

R207 Bond Future

| | | | | | | |
|--------------------|-------------|--|--|------|-----|-----------|
| R207 On 01/08/2013 | Bond Future | | | Sell | 600 | 0.00 |
| R207 On 01/08/2013 | Bond Future | | | Buy | 600 | 59,887.13 |
| R207 On 07/11/2013 | Bond Future | | | Sell | 600 | 0.00 |
| R207 On 07/11/2013 | Bond Future | | | Buy | 600 | 60,748.62 |

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|--------------------------|---------------|------------|-----------------|-------------------------|-----------------------------------|
| R207 On 01/08/2013 | | | Buy | 770 | 76,600.87 |
| R207 On 01/08/2013 | | | Sell | 770 | 0.00 |
| R207 On 07/11/2013 | | | Sell | 770 | 0.00 |
| R207 On 07/11/2013 | | | Buy | 770 | 77,628.40 |
| R208 Bond Futures | | | | | |
| R208 On 01/08/2013 | | | Buy | 1 | 98.34 |
| R208 On 01/08/2013 | | | Sell | 1 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 200 | 19,195.58 |
| R208 On 07/11/2013 | | | Sell | 200 | 0.00 |
| R208 On 01/08/2013 | | | Buy | 200 | 19,601.12 |
| R208 On 01/08/2013 | | | Sell | 200 | 0.00 |
| R208 On 07/11/2013 | | | Buy | 4,435 | 425,593.02 |
| R208 On 07/11/2013 | | | Sell | 4,435 | 0.00 |
| R208 On 01/08/2013 | | | Sell | 4,435 | 0.00 |
| R208 On 01/08/2013 | | | Buy | 4,435 | 434,406.43 |
| R209 Bond Future | | | | | |
| R209 On 07/08/2014 | | | Sell | 236 | 0.00 |
| R209 On 07/08/2014 | | | Buy | 236 | 18,131.96 |
| R209 On 07/11/2013 | | | Sell | 351 | 0.00 |
| R209 On 07/11/2013 | | | Buy | 351 | 26,081.02 |
| R209 On 07/11/2013 | | | Buy | 399 | 29,814.99 |
| R209 On 07/11/2013 | | | Sell | 399 | 0.00 |
| R209 On 01/08/2013 | | | Buy | 399 | 30,629.13 |
| R209 On 01/08/2013 | | | Sell | 399 | 0.00 |
| R211 Bond Future | | | | | |
| R211 On 07/11/2013 | | | Buy | 522 | 67,942.88 |
| R211 On 07/11/2013 | | | Sell | 522 | 0.00 |
| R211 On 01/08/2013 | | | Sell | 522 | 0.00 |
| R211 On 01/08/2013 | | | Buy | 522 | 67,016.98 |
| R213 Bond Future | | | | | |
| R213 On 07/11/2013 | | | Sell | 84 | 0.00 |
| R213 On 07/11/2013 | | | Buy | 84 | 7,215.04 |
| R213 On 01/08/2013 | | | Buy | 84 | 7,405.65 |
| R213 On 01/08/2013 | | | Sell | 84 | 0.00 |
| R214 Bond Future | | | | | |
| R214 On 01/08/2013 | | | Sell | 14 | 0.00 |

| | | | | |
|---|-------------|------|---------------|---------------------|
| R214 On 01/08/2013 | Bond Future | Buy | 14 | 1,079.01 |
| R214 On 07/11/2013 | Bond Future | Sell | 14 | 0.00 |
| R214 On 07/11/2013 | Bond Future | Buy | 14 | 1,048.55 |
| Grand Total for Daily Detailed Turnover: | | | 50,716 | 8,329,264.18 |