



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 27/08/2013

To Date : 27/08/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R157 Bond Future					
R157 On 07/11/2013			Buy	20	2,277.86
R157 On 07/11/2013			Sell	20	0.00
R157 On 07/11/2013			Buy	61	6,942.43
R157 On 07/11/2013			Sell	61	0.00
R186 Bond Future					
R186 On 07/11/2013			Buy	81	9,621.33
R186 On 07/11/2013			Sell	81	0.00
R2037 Bond Future					
2037 On 07/11/2013			Buy	154	14,273.01
2037 On 07/11/2013			Sell	154	0.00
2037 On 07/11/2013			Sell	154	0.00
2037 On 07/11/2013			Buy	154	14,273.01
2037 On 07/11/2013			Buy	1,496	138,652.11
2037 On 07/11/2013			Sell	1,496	0.00
R204 Bond Future					
R204 On 07/11/2013			Buy	145	15,110.89
R204 On 07/11/2013			Sell	145	0.00
R207 Bond Future					
R207 On 07/11/2013			Buy	85	8,385.02
R207 On 07/11/2013			Sell	85	0.00

R208 Bond Futures

R208 On 07/11/2013	Bond Future	Buy	61	5,676.57
R208 On 07/11/2013	Bond Future	Sell	61	0.00

R213 Bond Future

R213 On 07/11/2013	Bond Future	Buy	568	47,066.33
R213 On 07/11/2013	Bond Future	Sell	568	0.00
R213 On 07/11/2013	Bond Future	Buy	568	47,066.33
R213 On 07/11/2013	Bond Future	Sell	568	0.00
R213 On 07/11/2013	Bond Future	Sell	5,562	0.00
R213 On 07/11/2013	Bond Future	Buy	5,562	460,885.45

R248 Bond Future

R248 On 07/11/2013	Bond Future	Sell	2	0.00
R248 On 07/11/2013	Bond Future	Buy	2	188.25
R248 On 07/11/2013	Bond Future	Sell	6	0.00
R248 On 07/11/2013	Bond Future	Buy	6	564.74
R248 On 07/11/2013	Bond Future	Sell	65	0.00
R248 On 07/11/2013	Bond Future	Buy	65	6,117.96
R248 On 07/11/2013	Bond Future	Sell	72	0.00
R248 On 07/11/2013	Bond Future	Buy	72	6,776.82
R248 On 07/11/2013	Bond Future	Sell	119	0.00
R248 On 07/11/2013	Bond Future	Buy	119	11,200.58
R248 On 07/11/2013	Bond Future	Sell	427	0.00
R248 On 07/11/2013	Bond Future	Buy	427	40,190.31
R248 On 07/11/2013	Bond Future	Sell	464	0.00
R248 On 07/11/2013	Bond Future	Buy	464	43,672.84
R248 On 07/11/2013	Bond Future	Sell	512	0.00
R248 On 07/11/2013	Bond Future	Buy	512	48,190.72
R248 On 07/11/2013	Bond Future	Buy	762	71,721.35
R248 On 07/11/2013	Bond Future	Sell	762	0.00
R248 On 07/11/2013	Bond Future	Sell	762	0.00
R248 On 07/11/2013	Bond Future	Buy	762	71,721.35
R248 On 07/11/2013	Bond Future	Sell	1,102	0.00
R248 On 07/11/2013	Bond Future	Buy	1,102	103,723.00
R248 On 07/11/2013	Bond Future	Sell	1,886	0.00
R248 On 07/11/2013	Bond Future	Buy	1,886	177,515.04
R248 On 07/11/2013	Bond Future	Sell	2,283	0.00
R248 On 07/11/2013	Bond Future	Buy	2,283	214,881.67

Grand Total for Daily Detailed Turnover:**17,417****1,566,694.93**