



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 24/01/2013

To Date : 24/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 02/05/2013			Sell	1	0.00
GOVI On 02/05/2013			Buy	1	4,408.76
GOVI On 07/02/2013			Buy	4	17,379.72
GOVI On 07/02/2013			Sell	4	0.00
Jibar Tradeable Future					
JBAF On 19/03/2014			Buy	1,500	0.00
JBAF On 19/03/2014			Sell	1,500	0.00
R186 Bond Future					
R186 On 02/05/2013			Sell	2	0.00
R186 On 02/05/2013			Buy	2	2,609.85
R186 On 02/05/2013			Sell	4	0.00
R186 On 02/05/2013			Buy	4	5,229.06
R186 On 02/05/2013			Sell	5	0.00
R186 On 02/05/2013			Buy	5	6,524.62
R186 On 02/05/2013			Sell	7	0.00
R186 On 02/05/2013			Buy	7	9,134.47
R186 On 02/05/2013			Sell	9	0.00
R186 On 02/05/2013			Buy	9	11,765.40
R186 On 02/05/2013			Sell	12	0.00

R186 On 02/05/2013	Bond Future			Buy	12	15,687.19
R186 On 02/05/2013	Bond Future			Sell	17	0.00
R186 On 02/05/2013	Bond Future			Buy	17	22,183.72
R186 On 02/05/2013	Bond Future			Sell	21	0.00
R186 On 02/05/2013	Bond Future			Buy	21	27,403.42
R186 On 02/05/2013	Bond Future			Sell	22	0.00
R186 On 02/05/2013	Bond Future			Buy	22	28,708.34
R186 On 02/05/2013	Bond Future			Sell	28	0.00
R186 On 02/05/2013	Bond Future			Buy	28	36,603.45
R186 On 02/05/2013	Bond Future			Sell	34	0.00
R186 On 02/05/2013	Bond Future			Buy	34	44,447.05
R186 On 02/05/2013	Bond Future			Sell	37	0.00
R186 On 02/05/2013	Bond Future			Buy	37	48,368.85
R186 On 02/05/2013	Bond Future	6.75	Call	Buy	47	0.00
R186 On 02/05/2013	Bond Future	6.75	Call	Sell	47	0.00
R186 On 02/05/2013	Bond Future	6.75	Call	Sell	47	0.00
R186 On 02/05/2013	Bond Future	6.75	Call	Buy	47	0.00
R186 On 07/02/2013	Bond Future			Sell	100	0.00
R186 On 07/02/2013	Bond Future			Buy	100	128,912.24
R186 On 02/05/2013	Bond Future			Sell	144	0.00
R186 On 02/05/2013	Bond Future			Buy	144	187,909.16
R186 On 02/05/2013	Bond Future			Sell	204	0.00
R186 On 02/05/2013	Bond Future			Buy	204	266,204.64
R186 On 02/05/2013	Bond Future			Sell	225	0.00
R186 On 02/05/2013	Bond Future			Buy	225	293,608.06
R186 On 02/05/2013	Bond Future			Sell	240	0.00
R186 On 02/05/2013	Bond Future			Buy	240	313,743.89
R186 On 02/05/2013	Bond Future			Sell	340	0.00
R186 On 02/05/2013	Bond Future			Buy	340	444,470.51
R186 On 02/05/2013	Bond Future			Sell	374	0.00
R186 On 02/05/2013	Bond Future			Buy	374	488,917.56
R186 On 02/05/2013	Bond Future			Sell	376	0.00
R186 On 02/05/2013	Bond Future			Buy	376	490,651.69
R186 On 02/05/2013	Bond Future			Sell	477	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/05/2013			Buy	477	622,449.08
R186 On 02/05/2013			Buy	500	651,597.35
R186 On 02/05/2013			Sell	500	0.00
R186 On 02/05/2013			Sell	627	0.00
R186 On 02/05/2013			Buy	627	819,655.91
R186 On 02/05/2013			Sell	795	0.00
R186 On 02/05/2013			Buy	795	1,039,276.63
R2023 Bond Future					
R023 On 02/05/2013			Sell	1,000	0.00
R023 On 02/05/2013			Buy	1,000	1,078,238.60
R208 Bond Futures					
R208 On 02/05/2013			Sell	1,000	0.00
R208 On 02/05/2013			Buy	1,000	1,021,468.20
R208 On 02/05/2013			Sell	1,250	0.00
R208 On 02/05/2013			Buy	1,250	1,276,835.25
R212 Bond Future					
R212 On 02/05/2013			Buy	5	6,692.65
R212 On 02/05/2013			Sell	5	0.00
R212 On 02/05/2013			Buy	10	13,385.30
R212 On 02/05/2013			Sell	10	0.00
R212 On 02/05/2013			Buy	14	18,739.42
R212 On 02/05/2013			Sell	14	0.00
R212 On 02/05/2013			Buy	33	44,171.49
R212 On 02/05/2013			Sell	33	0.00
R212 On 02/05/2013			Buy	41	54,879.73
R212 On 02/05/2013			Sell	41	0.00
R212 On 02/05/2013			Buy	45	60,233.85
R212 On 02/05/2013			Sell	45	0.00
R212 On 02/05/2013			Buy	288	385,496.64
R212 On 02/05/2013			Sell	288	0.00
R212 On 02/05/2013			Buy	409	547,458.77
R212 On 02/05/2013			Sell	409	0.00

R212 On 02/05/2013	Bond Future	Buy	449	600,999.97
R212 On 02/05/2013	Bond Future	Sell	449	0.00
R212 On 02/05/2013	Bond Future	Buy	752	1,006,574.56
R212 On 02/05/2013	Bond Future	Sell	752	0.00
R212 On 02/05/2013	Bond Future	Buy	954	1,276,957.62
R212 On 02/05/2013	Bond Future	Sell	954	0.00
R212 On 02/05/2013	Bond Future	Buy	2,000	2,677,050.80
R212 On 02/05/2013	Bond Future	Sell	2,000	0.00
Grand Total for Daily Detailed Turnover:			14,449	16,097,033.47