



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 31/05/2013

To Date : 31/05/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Govi Total Return Index					
GOVI On 01/08/2013	GOVI		Sell	3	0.00
GOVI On 01/08/2013	GOVI		Buy	3	13,175.34
Jibar Tradeable Future					
JBAF On 18/09/2013	Jibar Tradeable Future		Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future		Buy	500	4,738,500.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 16/10/2013	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	1,000	9,467,000.00
JBAF On 16/10/2013	Jibar Tradeable Future		Buy	1,000	9,470,000.00
New Inflation Linked Index					
IGOV On 01/08/2013	Index Future		Buy	1	2,078.03
IGOV On 01/08/2013	Index Future		Sell	1	0.00
R186 Bond Future					
R186 On 01/08/2013	Bond Future		Sell	640	0.00
R186 On 01/08/2013	Bond Future		Buy	640	800,550.08
R197 Bond Future					
R197 On 01/08/2013	Bond Future		Buy	135	390,182.40
R197 On 01/08/2013	Bond Future		Sell	135	0.00
R2023 Bond Future					
R023 On 01/08/2013	Bond Future		Buy	20	21,485.22

R023 On 01/08/2013	Bond Future	Sell	20	0.00
R204 Bond Future				
R204 On 01/08/2013	Bond Future	Sell	4	0.00
R204 On 01/08/2013	Bond Future	Buy	4	4,297.69
R207 Bond Future				
R207 On 01/08/2013	Bond Future	Buy	260	266,503.22
R207 On 01/08/2013	Bond Future	Sell	260	0.00
R208 Bond Futures				
R208 On 01/08/2013	Bond Future	Buy	40	40,454.40
R208 On 01/08/2013	Bond Future	Sell	40	0.00
R208 On 01/08/2013	Bond Future	Buy	920	933,675.71
R208 On 01/08/2013	Bond Future	Sell	920	0.00
R212 Bond Future				
R212 On 01/08/2013	Bond Future	Buy	879	1,192,978.80
R212 On 01/08/2013	Bond Future	Sell	879	0.00
Grand Total for Daily Detailed Turnover:			5,402	27,340,880.89