



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 17/01/2013

To Date : 17/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 07/02/2013			Sell	3	0.00
ALBI On 07/02/2013			Buy	3	0.00
R157 Bond Future					
R157 On 02/05/2013			Sell	50	0.00
R157 On 02/05/2013			Buy	50	59,920.61
R157 On 02/05/2013			Sell	50	0.00
R157 On 02/05/2013			Buy	50	59,920.61
R203 Bond Future					
R203 On 07/02/2013			Sell	102	0.00
R203 On 07/02/2013			Buy	102	115,676.14
R207 Bond Future					
R207 On 07/02/2013			Sell	1	0.00
R207 On 07/02/2013			Buy	1	1,063.74
R207 On 07/02/2013			Sell	1	0.00
R207 On 07/02/2013			Buy	1	1,063.74
R207 On 07/02/2013			Sell	1	0.00
R207 On 07/02/2013			Buy	1	1,063.74
R207 On 07/02/2013			Sell	1	0.00
R207 On 07/02/2013			Buy	1	1,063.74

R207 On 07/02/2013	Bond Future	Sell	2	0.00
R207 On 07/02/2013	Bond Future	Buy	2	2,127.48
R207 On 07/02/2013	Bond Future	Sell	3	0.00
R207 On 07/02/2013	Bond Future	Buy	3	3,191.21
R207 On 07/02/2013	Bond Future	Sell	4	0.00
R207 On 07/02/2013	Bond Future	Buy	4	4,254.95
R207 On 07/02/2013	Bond Future	Sell	4	0.00
R207 On 07/02/2013	Bond Future	Buy	4	4,254.95
R207 On 07/02/2013	Bond Future	Sell	29	0.00
R207 On 07/02/2013	Bond Future	Buy	29	30,848.39
R207 On 07/02/2013	Bond Future	Sell	40	0.00
R207 On 07/02/2013	Bond Future	Buy	40	42,549.50
R207 On 07/02/2013	Bond Future	Sell	70	0.00
R207 On 07/02/2013	Bond Future	Buy	70	74,461.63
R207 On 07/02/2013	Bond Future	Sell	79	0.00
R207 On 07/02/2013	Bond Future	Buy	79	84,035.26
R207 On 07/02/2013	Bond Future	Sell	95	0.00
R207 On 07/02/2013	Bond Future	Buy	95	101,055.06

R209 Bond Future

R209 On 07/02/2013	Bond Future	Buy	1	847.84
R209 On 07/02/2013	Bond Future	Sell	1	0.00
R209 On 07/02/2013	Bond Future	Buy	1	847.84
R209 On 07/02/2013	Bond Future	Sell	1	0.00
R209 On 07/02/2013	Bond Future	Buy	2	1,695.69
R209 On 07/02/2013	Bond Future	Sell	2	0.00
R209 On 07/02/2013	Bond Future	Buy	4	3,391.37
R209 On 07/02/2013	Bond Future	Sell	4	0.00
R209 On 07/02/2013	Bond Future	Buy	4	3,391.37
R209 On 07/02/2013	Bond Future	Sell	4	0.00
R209 On 07/02/2013	Bond Future	Buy	5	4,239.21
R209 On 07/02/2013	Bond Future	Sell	5	0.00
R209 On 07/02/2013	Bond Future	Buy	5	4,239.21
R209 On 07/02/2013	Bond Future	Sell	5	0.00
R209 On 07/02/2013	Bond Future	Buy	7	5,934.90
R209 On 07/02/2013	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 07/02/2013			Buy	7	5,934.90
R209 On 07/02/2013			Sell	7	0.00
R209 On 07/02/2013			Buy	34	28,826.65
R209 On 07/02/2013			Sell	34	0.00
R209 On 07/02/2013			Buy	47	39,848.60
R209 On 07/02/2013			Sell	47	0.00
R209 On 07/02/2013			Sell	76	0.00
R209 On 07/02/2013			Buy	76	64,430.50
R209 On 07/02/2013			Buy	83	70,370.93
R209 On 07/02/2013			Sell	83	0.00
R209 On 07/02/2013			Buy	98	83,088.57
R209 On 07/02/2013			Sell	98	0.00
R209 On 07/02/2013			Buy	112	94,958.36
R209 On 07/02/2013			Sell	112	0.00
R209 On 07/02/2013			Sell	410	0.00
R209 On 07/02/2013			Buy	410	347,615.43
Grand Total for Daily Detailed Turnover:				1,431	1,346,212.07