



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 22/01/2013

To Date : 22/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/02/2013			Sell	80	0.00
ALBI On 02/05/2013			Buy	80	0.00
ALBI On 07/02/2013			Buy	80	0.00
ALBI On 02/05/2013			Sell	80	0.00
<b>New Inflation Linked Index</b>					
IGOV On 07/02/2013			Buy	23	0.00
IGOV On 02/05/2013			Sell	23	0.00
IGOV On 07/02/2013			Sell	23	0.00
IGOV On 02/05/2013			Buy	23	0.00
<b>R186 Bond Future</b>					
R186 On 07/02/2013			Sell	50	0.00
R186 On 07/02/2013			Buy	50	64,884.84
R186 On 02/05/2013	6.75	Call	Buy	73	0.00
R186 On 02/05/2013	6.75	Call	Sell	73	0.00
R186 On 02/05/2013	6.75	Call	Buy	79	0.00
R186 On 02/05/2013	6.75	Call	Sell	79	0.00
R186 On 02/05/2013	6.75	Call	Buy	84	0.00
R186 On 02/05/2013	6.75	Call	Sell	84	0.00
<b>R2023 Bond Future</b>					

R023 On 07/02/2013	Bond Future	Sell	2	0.00
R023 On 07/02/2013	Bond Future	Buy	2	2,221.69
<b>R208 Bond Futures</b>				
R208 On 07/02/2013	Bond Future	Buy	63	66,079.61
R208 On 07/02/2013	Bond Future	Sell	63	0.00
<b>R209 Bond Future</b>				
R209 On 02/05/2013	Bond Future	Buy	16	13,162.92
R209 On 02/05/2013	Bond Future	Sell	16	0.00
R209 On 02/05/2013	Bond Future	Buy	17	13,985.61
R209 On 02/05/2013	Bond Future	Sell	17	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>590</b>	<b>160,334.67</b>