



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 31/01/2013

To Date : 31/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 02/05/2013	Index Future		Buy	521	0.00
ALBI On 07/02/2013	Index Future		Sell	521	0.00
ALBI On 02/05/2013	Index Future		Sell	521	0.00
ALBI On 07/02/2013	Index Future		Buy	521	0.00
ALBI On 02/05/2013	Index Future		Sell	521	0.00
ALBI On 02/05/2013	Index Future		Buy	521	0.00
ALBI On 07/02/2013	Index Future		Sell	521	0.00
ALBI On 07/02/2013	Index Future		Buy	521	0.00
Govi Total Return Index					
GOVI On 07/02/2013	GOVI		Buy	67	290,860.40
GOVI On 07/02/2013	GOVI		Sell	67	0.00
GOVI On 01/08/2013	GOVI		Sell	67	0.00
GOVI On 01/08/2013	GOVI		Buy	67	298,470.26
GOVI On 07/02/2013	GOVI		Buy	213	924,675.60
GOVI On 07/02/2013	GOVI		Sell	213	0.00
GOVI On 01/08/2013	GOVI		Sell	213	0.00
GOVI On 01/08/2013	GOVI		Buy	213	948,868.14
R157 Bond Future					
R157 On 02/05/2013	Bond Future		Buy	950	1,137,526.11

R157 On 02/05/2013	Bond Future	Sell	950	0.00
R186 Bond Future				
R186 On 07/02/2013	Bond Future	Sell	1	0.00
R186 On 07/02/2013	Bond Future	Buy	1	1,283.63
R204 Bond Future				
R204 On 02/05/2013	Bond Future	Sell	775	0.00
R204 On 02/05/2013	Bond Future	Buy	775	868,958.37
R208 Bond Futures				
R208 On 07/02/2013	Bond Future	Buy	1	1,038.16
R208 On 07/02/2013	Bond Future	Sell	1	0.00
R208 On 02/05/2013	Bond Future	Sell	525	0.00
R208 On 02/05/2013	Bond Future	Buy	525	533,926.89
R208 On 07/02/2013	Bond Future	Sell	1,740	0.00
R208 On 07/02/2013	Bond Future	Buy	1,740	1,806,746.05
R213 Bond Future				
R213 On 02/05/2013	Bond Future	Buy	800	734,450.80
R213 On 02/05/2013	Bond Future	Sell	800	0.00
Grand Total for Daily Detailed Turnover:			7,436	7,546,804.40