



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 23/05/2013

To Date : 23/05/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Jibar Tradeable Future					
JBAF On 16/10/2013	Jibar Tradeable Future		Buy	1,000	9,498,000.00
JBAF On 16/10/2013	Jibar Tradeable Future		Sell	1,000	0.00
R186 Bond Future					
R186 On 01/08/2013	Bond Future		Sell	22	0.00
R186 On 01/08/2013	Bond Future		Buy	22	28,612.77
R186 On 01/08/2013	Bond Future		Sell	130	0.00
R186 On 01/08/2013	Bond Future		Buy	130	169,428.57
R186 On 01/08/2013	Bond Future		Buy	436	568,094.57
R186 On 01/08/2013	Bond Future		Sell	436	0.00
R2023 Bond Future					
R023 On 01/08/2013	Bond Future		Buy	5	5,577.30
R023 On 01/08/2013	Bond Future		Sell	5	0.00
R208 Bond Futures					
R208 On 01/08/2013	Bond Future		Buy	36	37,786.35
R208 On 01/08/2013	Bond Future		Sell	36	0.00
R209 Bond Future					
R209 On 01/08/2013	Bond Future		Sell	8	0.00
R209 On 01/08/2013	Bond Future		Buy	8	6,634.97
Grand Total for Daily Detailed Turnover:				1,637	10,314,134.53