



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 25/01/2013

To Date : 25/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 07/02/2013	Index Future		Sell	37	0.00
ALBI On 02/05/2013	Index Future		Buy	37	0.00
ALBI On 07/02/2013	Index Future		Buy	37	0.00
ALBI On 02/05/2013	Index Future		Sell	37	0.00
ALBI On 07/02/2013	Index Future		Buy	174	0.00
ALBI On 02/05/2013	Index Future		Sell	174	0.00
ALBI On 07/02/2013	Index Future		Sell	174	0.00
ALBI On 02/05/2013	Index Future		Buy	174	0.00
All Bond Term Splits 7-12 Year:					
AL7T On 07/02/2013	Index Future		Sell	12	0.00
AL7T On 02/05/2013	Index Future		Buy	12	0.00
AL7T On 07/02/2013	Index Future		Buy	12	0.00
AL7T On 02/05/2013	Index Future		Sell	12	0.00
New Inflation Linked Index					
IGOV On 07/02/2013	Index Future		Buy	431	0.00
IGOV On 02/05/2013	Index Future		Sell	431	0.00
IGOV On 07/02/2013	Index Future		Sell	431	0.00
IGOV On 02/05/2013	Index Future		Buy	431	0.00
R157 Bond Future					

R157 On 07/02/2013	Bond Future	Sell	10	0.00
R157 On 07/02/2013	Bond Future	Buy	10	12,495.79
R157 On 02/05/2013	Bond Future	Buy	10	11,961.97
R157 On 02/05/2013	Bond Future	Sell	10	0.00
R157 On 07/02/2013	Bond Future	Sell	17	0.00
R157 On 07/02/2013	Bond Future	Buy	17	21,242.85
R157 On 02/05/2013	Bond Future	Buy	17	20,335.35
R157 On 02/05/2013	Bond Future	Sell	17	0.00
R157 On 07/02/2013	Bond Future	Sell	30	0.00
R157 On 07/02/2013	Bond Future	Buy	30	37,487.38
R157 On 02/05/2013	Bond Future	Buy	30	35,885.90
R157 On 02/05/2013	Bond Future	Sell	30	0.00
R157 On 07/02/2013	Bond Future	Sell	40	0.00
R157 On 07/02/2013	Bond Future	Buy	40	49,983.18
R157 On 02/05/2013	Bond Future	Buy	40	47,847.87
R157 On 02/05/2013	Bond Future	Sell	40	0.00
R157 On 07/02/2013	Bond Future	Sell	55	0.00
R157 On 07/02/2013	Bond Future	Buy	55	68,726.87
R157 On 02/05/2013	Bond Future	Buy	55	65,790.82
R157 On 02/05/2013	Bond Future	Sell	55	0.00
R157 On 07/02/2013	Bond Future	Sell	75	0.00
R157 On 07/02/2013	Bond Future	Buy	75	93,718.46
R157 On 02/05/2013	Bond Future	Buy	75	89,714.76
R157 On 02/05/2013	Bond Future	Sell	75	0.00
R157 On 07/02/2013	Bond Future	Sell	124	0.00
R157 On 07/02/2013	Bond Future	Buy	124	154,947.85
R157 On 02/05/2013	Bond Future	Buy	124	148,328.40
R157 On 02/05/2013	Bond Future	Sell	124	0.00
R157 On 07/02/2013	Bond Future	Buy	210	262,411.67
R157 On 07/02/2013	Bond Future	Sell	210	0.00
R157 On 02/05/2013	Bond Future	Sell	210	0.00
R157 On 02/05/2013	Bond Future	Buy	210	251,201.33
R157 On 07/02/2013	Bond Future	Sell	300	0.00
R157 On 07/02/2013	Bond Future	Buy	300	374,873.82

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/05/2013			Buy	300	358,859.04
R157 On 02/05/2013			Sell	300	0.00
R186 Bond Future					
R186 On 07/02/2013			Buy	1	1,289.15
R186 On 07/02/2013			Sell	1	0.00
R186 On 02/05/2013			Sell	1	0.00
R186 On 02/05/2013			Buy	1	1,305.25
R186 On 07/02/2013			Buy	1	1,289.15
R186 On 07/02/2013			Sell	1	0.00
R186 On 02/05/2013			Sell	1	0.00
R186 On 02/05/2013			Buy	1	1,305.25
R186 On 02/05/2013			Buy	2	2,609.85
R186 On 02/05/2013			Sell	2	0.00
R186 On 02/05/2013			Sell	2	0.00
R186 On 02/05/2013			Buy	2	2,609.85
R186 On 02/05/2013			Buy	5	6,524.62
R186 On 02/05/2013			Sell	5	0.00
R186 On 02/05/2013			Sell	5	0.00
R186 On 02/05/2013			Buy	5	6,524.62
R186 On 07/02/2013			Buy	5	6,445.73
R186 On 07/02/2013			Sell	5	0.00
R186 On 02/05/2013			Sell	5	0.00
R186 On 02/05/2013			Buy	5	6,526.26
R186 On 07/02/2013			Buy	5	6,445.73
R186 On 07/02/2013			Sell	5	0.00
R186 On 02/05/2013			Sell	5	0.00
R186 On 02/05/2013			Buy	5	6,526.26
R186 On 07/02/2013			Buy	6	7,734.88
R186 On 07/02/2013			Sell	6	0.00
R186 On 02/05/2013			Sell	6	0.00
R186 On 02/05/2013			Buy	6	7,831.51

R186 On 07/02/2013	Bond Future	Buy	6	7,734.88
R186 On 07/02/2013	Bond Future	Sell	6	0.00
R186 On 02/05/2013	Bond Future	Sell	6	0.00
R186 On 02/05/2013	Bond Future	Buy	6	7,831.51
R186 On 02/05/2013	Bond Future	Buy	7	9,134.47
R186 On 02/05/2013	Bond Future	Sell	7	0.00
R186 On 02/05/2013	Bond Future	Sell	7	0.00
R186 On 02/05/2013	Bond Future	Buy	7	9,134.47
R186 On 07/02/2013	Bond Future	Buy	7	9,024.02
R186 On 07/02/2013	Bond Future	Sell	7	0.00
R186 On 02/05/2013	Bond Future	Sell	7	0.00
R186 On 02/05/2013	Bond Future	Buy	7	9,136.76
R186 On 07/02/2013	Bond Future	Buy	8	10,313.17
R186 On 07/02/2013	Bond Future	Sell	8	0.00
R186 On 02/05/2013	Bond Future	Sell	8	0.00
R186 On 02/05/2013	Bond Future	Buy	8	10,442.01
R186 On 07/02/2013	Bond Future	Buy	8	10,313.17
R186 On 07/02/2013	Bond Future	Sell	8	0.00
R186 On 02/05/2013	Bond Future	Sell	8	0.00
R186 On 02/05/2013	Bond Future	Buy	8	10,442.01
R186 On 07/02/2013	Bond Future	Buy	10	12,891.46
R186 On 07/02/2013	Bond Future	Sell	10	0.00
R186 On 02/05/2013	Bond Future	Sell	10	0.00
R186 On 02/05/2013	Bond Future	Buy	10	13,052.52
R186 On 07/02/2013	Bond Future	Buy	12	15,469.75
R186 On 07/02/2013	Bond Future	Sell	12	0.00
R186 On 02/05/2013	Bond Future	Sell	12	0.00
R186 On 02/05/2013	Bond Future	Buy	12	15,663.02
R186 On 07/02/2013	Bond Future	Buy	13	16,758.90
R186 On 07/02/2013	Bond Future	Sell	13	0.00
R186 On 02/05/2013	Bond Future	Sell	13	0.00
R186 On 02/05/2013	Bond Future	Buy	13	16,968.27
R186 On 07/02/2013	Bond Future	Buy	13	16,758.90
R186 On 07/02/2013	Bond Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/05/2013			Sell	13	0.00
R186 On 02/05/2013			Buy	13	16,968.27
R186 On 07/02/2013			Buy	13	16,758.90
R186 On 07/02/2013			Sell	13	0.00
R186 On 02/05/2013			Sell	13	0.00
R186 On 02/05/2013			Buy	13	16,968.27
R186 On 07/02/2013			Buy	15	19,337.19
R186 On 07/02/2013			Sell	15	0.00
R186 On 02/05/2013			Sell	15	0.00
R186 On 02/05/2013			Buy	15	19,578.78
R186 On 07/02/2013			Buy	15	19,337.19
R186 On 07/02/2013			Sell	15	0.00
R186 On 02/05/2013			Sell	15	0.00
R186 On 02/05/2013			Buy	15	19,578.78
R186 On 07/02/2013			Buy	16	20,626.33
R186 On 07/02/2013			Sell	16	0.00
R186 On 02/05/2013			Sell	16	0.00
R186 On 02/05/2013			Buy	16	20,884.03
R186 On 02/05/2013			Buy	17	22,183.72
R186 On 02/05/2013			Sell	17	0.00
R186 On 02/05/2013			Sell	17	0.00
R186 On 02/05/2013			Buy	17	22,183.72
R186 On 07/02/2013			Buy	20	25,782.92
R186 On 07/02/2013			Sell	20	0.00
R186 On 02/05/2013			Sell	20	0.00
R186 On 02/05/2013			Buy	20	26,105.04
R186 On 07/02/2013			Buy	20	25,782.92
R186 On 07/02/2013			Sell	20	0.00
R186 On 02/05/2013			Sell	20	0.00
R186 On 02/05/2013			Buy	20	26,105.04
R186 On 07/02/2013			Buy	20	25,782.92

R186 On 07/02/2013	Bond Future	Sell	20	0.00
R186 On 02/05/2013	Bond Future	Sell	20	0.00
R186 On 02/05/2013	Bond Future	Buy	20	26,105.04
R186 On 02/05/2013	Bond Future	Buy	21	27,403.42
R186 On 02/05/2013	Bond Future	Sell	21	0.00
R186 On 02/05/2013	Bond Future	Sell	21	0.00
R186 On 02/05/2013	Bond Future	Buy	21	27,403.42
R186 On 02/05/2013	Bond Future	Buy	22	28,708.34
R186 On 02/05/2013	Bond Future	Sell	22	0.00
R186 On 02/05/2013	Bond Future	Sell	22	0.00
R186 On 02/05/2013	Bond Future	Buy	22	28,708.34
R186 On 07/02/2013	Bond Future	Buy	23	29,650.36
R186 On 07/02/2013	Bond Future	Sell	23	0.00
R186 On 02/05/2013	Bond Future	Sell	23	0.00
R186 On 02/05/2013	Bond Future	Buy	23	30,020.79
R186 On 07/02/2013	Bond Future	Buy	30	38,674.38
R186 On 07/02/2013	Bond Future	Sell	30	0.00
R186 On 02/05/2013	Bond Future	Sell	30	0.00
R186 On 02/05/2013	Bond Future	Buy	30	39,157.55
R186 On 07/02/2013	Bond Future	Buy	33	42,541.81
R186 On 07/02/2013	Bond Future	Sell	33	0.00
R186 On 02/05/2013	Bond Future	Sell	33	0.00
R186 On 02/05/2013	Bond Future	Buy	33	43,073.31
R186 On 07/02/2013	Bond Future	Buy	38	48,987.54
R186 On 07/02/2013	Bond Future	Sell	38	0.00
R186 On 02/05/2013	Bond Future	Sell	38	0.00
R186 On 02/05/2013	Bond Future	Buy	38	49,599.57
R186 On 07/02/2013	Bond Future	Buy	39	50,276.69
R186 On 07/02/2013	Bond Future	Sell	39	0.00
R186 On 02/05/2013	Bond Future	Sell	39	0.00
R186 On 02/05/2013	Bond Future	Buy	39	50,904.82
R186 On 07/02/2013	Bond Future	Buy	41	52,854.98
R186 On 07/02/2013	Bond Future	Sell	41	0.00
R186 On 02/05/2013	Bond Future	Sell	41	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/05/2013	Bond Future		Buy	41	53,515.32
R186 On 07/02/2013	Bond Future		Buy	46	59,300.71
R186 On 07/02/2013	Bond Future		Sell	46	0.00
R186 On 02/05/2013	Bond Future		Sell	46	0.00
R186 On 02/05/2013	Bond Future		Buy	46	60,041.58
R186 On 07/02/2013	Bond Future		Buy	46	59,300.71
R186 On 07/02/2013	Bond Future		Sell	46	0.00
R186 On 02/05/2013	Bond Future		Sell	46	0.00
R186 On 02/05/2013	Bond Future		Buy	46	60,041.58
R186 On 07/02/2013	Bond Future		Buy	48	61,879.00
R186 On 07/02/2013	Bond Future		Sell	48	0.00
R186 On 02/05/2013	Bond Future		Sell	48	0.00
R186 On 02/05/2013	Bond Future		Buy	48	62,652.09
R186 On 07/02/2013	Bond Future		Buy	50	64,383.79
R186 On 07/02/2013	Bond Future		Sell	50	0.00
R186 On 07/02/2013	Bond Future		Buy	50	64,230.33
R186 On 07/02/2013	Bond Future		Sell	50	0.00
R186 On 07/02/2013	Bond Future		Buy	52	67,035.59
R186 On 07/02/2013	Bond Future		Sell	52	0.00
R186 On 02/05/2013	Bond Future		Sell	52	0.00
R186 On 02/05/2013	Bond Future		Buy	52	67,873.09
R186 On 07/02/2013	Bond Future		Buy	56	72,192.17
R186 On 07/02/2013	Bond Future		Sell	56	0.00
R186 On 02/05/2013	Bond Future		Sell	56	0.00
R186 On 02/05/2013	Bond Future		Buy	56	73,094.10
R186 On 07/02/2013	Bond Future		Buy	112	144,384.34
R186 On 07/02/2013	Bond Future		Sell	112	0.00
R186 On 02/05/2013	Bond Future		Sell	112	0.00
R186 On 02/05/2013	Bond Future		Buy	112	146,188.20
R186 On 07/02/2013	Bond Future		Buy	138	177,902.13
R186 On 07/02/2013	Bond Future		Sell	138	0.00

R186 On 02/05/2013	Bond Future	Sell	138	0.00
R186 On 02/05/2013	Bond Future	Buy	138	180,124.75
R186 On 02/05/2013	Bond Future	Buy	144	187,909.16
R186 On 02/05/2013	Bond Future	Sell	144	0.00
R186 On 02/05/2013	Bond Future	Sell	144	0.00
R186 On 02/05/2013	Bond Future	Buy	144	187,909.14
R186 On 07/02/2013	Bond Future	Buy	182	234,624.55
R186 On 07/02/2013	Bond Future	Sell	182	0.00
R186 On 02/05/2013	Bond Future	Sell	182	0.00
R186 On 02/05/2013	Bond Future	Buy	182	237,555.83
R186 On 07/02/2013	Bond Future	Buy	183	235,913.70
R186 On 07/02/2013	Bond Future	Sell	183	0.00
R186 On 02/05/2013	Bond Future	Sell	183	0.00
R186 On 02/05/2013	Bond Future	Buy	183	238,861.08
R186 On 07/02/2013	Bond Future	Buy	190	244,937.72
R186 On 07/02/2013	Bond Future	Sell	190	0.00
R186 On 02/05/2013	Bond Future	Sell	190	0.00
R186 On 02/05/2013	Bond Future	Buy	190	247,997.84
R186 On 02/05/2013	Bond Future	Buy	204	266,204.64
R186 On 02/05/2013	Bond Future	Sell	204	0.00
R186 On 02/05/2013	Bond Future	Sell	204	0.00
R186 On 02/05/2013	Bond Future	Buy	204	266,204.62
R186 On 02/05/2013	Bond Future	Buy	225	293,608.06
R186 On 02/05/2013	Bond Future	Sell	225	0.00
R186 On 02/05/2013	Bond Future	Sell	225	0.00
R186 On 02/05/2013	Bond Future	Buy	225	293,608.04
R186 On 07/02/2013	Bond Future	Buy	290	373,852.31
R186 On 07/02/2013	Bond Future	Sell	290	0.00
R186 On 02/05/2013	Bond Future	Sell	290	0.00
R186 On 02/05/2013	Bond Future	Buy	290	378,523.02
R186 On 07/02/2013	Bond Future	Buy	296	381,587.19
R186 On 07/02/2013	Bond Future	Sell	296	0.00
R186 On 02/05/2013	Bond Future	Sell	296	0.00
R186 On 02/05/2013	Bond Future	Buy	296	386,354.53

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 07/02/2013	Bond Future		Buy	332	427,996.44
R186 On 07/02/2013	Bond Future		Sell	332	0.00
R186 On 02/05/2013	Bond Future		Sell	332	0.00
R186 On 02/05/2013	Bond Future		Buy	332	433,343.60
R186 On 07/02/2013	Bond Future		Buy	336	433,153.02
R186 On 07/02/2013	Bond Future		Sell	336	0.00
R186 On 02/05/2013	Bond Future		Sell	336	0.00
R186 On 02/05/2013	Bond Future		Buy	336	438,564.60
R186 On 02/05/2013	Bond Future		Buy	376	490,651.69
R186 On 02/05/2013	Bond Future		Sell	376	0.00
R186 On 02/05/2013	Bond Future		Sell	376	0.00
R186 On 02/05/2013	Bond Future		Buy	376	490,651.65
R186 On 07/02/2013	Bond Future		Buy	471	607,187.72
R186 On 07/02/2013	Bond Future		Sell	471	0.00
R186 On 02/05/2013	Bond Future		Sell	471	0.00
R186 On 02/05/2013	Bond Future		Buy	471	614,773.60
R186 On 02/05/2013	Bond Future		Buy	477	622,449.08
R186 On 02/05/2013	Bond Future		Sell	477	0.00
R186 On 02/05/2013	Bond Future		Sell	477	0.00
R186 On 02/05/2013	Bond Future		Buy	477	622,449.03
R186 On 07/02/2013	Bond Future		Buy	520	670,355.87
R186 On 07/02/2013	Bond Future		Sell	520	0.00
R186 On 02/05/2013	Bond Future		Sell	520	0.00
R186 On 02/05/2013	Bond Future		Buy	520	678,730.94
R186 On 07/02/2013	Bond Future		Buy	582	750,282.91
R186 On 07/02/2013	Bond Future		Sell	582	0.00
R186 On 02/05/2013	Bond Future		Sell	582	0.00
R186 On 02/05/2013	Bond Future		Buy	582	759,656.55
R186 On 07/02/2013	Bond Future		Buy	861	1,109,954.62
R186 On 07/02/2013	Bond Future		Sell	861	0.00
R186 On 02/05/2013	Bond Future		Sell	861	0.00

R186 On 02/05/2013	Bond Future	Buy	861	1,123,821.80
R186 On 07/02/2013	Bond Future	Buy	905	1,166,677.04
R186 On 07/02/2013	Bond Future	Sell	905	0.00
R186 On 02/05/2013	Bond Future	Sell	905	0.00
R186 On 02/05/2013	Bond Future	Buy	905	1,181,252.88
R186 On 07/02/2013	Bond Future	Buy	1,097	1,414,193.05
R186 On 07/02/2013	Bond Future	Sell	1,097	0.00
R186 On 02/05/2013	Bond Future	Sell	1,097	0.00
R186 On 02/05/2013	Bond Future	Buy	1,097	1,431,861.22
R186 On 07/02/2013	Bond Future	Buy	1,141	1,470,915.47
R186 On 07/02/2013	Bond Future	Sell	1,141	0.00
R186 On 02/05/2013	Bond Future	Sell	1,141	0.00
R186 On 02/05/2013	Bond Future	Buy	1,141	1,489,292.30
R186 On 07/02/2013	Bond Future	Buy	8,000	10,288,760.00
R186 On 07/02/2013	Bond Future	Sell	8,000	0.00
R186 On 02/05/2013	Bond Future	Buy	8,000	10,417,111.20
R186 On 02/05/2013	Bond Future	Sell	8,000	0.00
R197 Bond Future				
R197 On 07/02/2013	Bond Future	Sell	7	0.00
R197 On 07/02/2013	Bond Future	Buy	7	20,080.76
R197 On 02/05/2013	Bond Future	Buy	7	20,336.75
R197 On 02/05/2013	Bond Future	Sell	7	0.00
R197 On 07/02/2013	Bond Future	Sell	8	0.00
R197 On 07/02/2013	Bond Future	Buy	8	22,949.44
R197 On 02/05/2013	Bond Future	Buy	8	23,242.00
R197 On 02/05/2013	Bond Future	Sell	8	0.00
R197 On 07/02/2013	Bond Future	Sell	9	0.00
R197 On 07/02/2013	Bond Future	Buy	9	25,818.12
R197 On 02/05/2013	Bond Future	Buy	9	26,147.25
R197 On 02/05/2013	Bond Future	Sell	9	0.00
R197 On 07/02/2013	Bond Future	Sell	11	0.00
R197 On 07/02/2013	Bond Future	Buy	11	31,555.48
R197 On 02/05/2013	Bond Future	Buy	11	31,957.75
R197 On 02/05/2013	Bond Future	Sell	11	0.00
R197 On 07/02/2013	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 07/02/2013	Bond Future		Buy	12	34,424.16
R197 On 02/05/2013	Bond Future		Buy	12	34,863.00
R197 On 02/05/2013	Bond Future		Sell	12	0.00
R197 On 07/02/2013	Bond Future		Sell	20	0.00
R197 On 07/02/2013	Bond Future		Buy	20	57,373.60
R197 On 02/05/2013	Bond Future		Buy	20	58,105.00
R197 On 02/05/2013	Bond Future		Sell	20	0.00
R197 On 07/02/2013	Bond Future		Sell	27	0.00
R197 On 07/02/2013	Bond Future		Buy	27	77,454.36
R197 On 02/05/2013	Bond Future		Buy	27	78,441.75
R197 On 02/05/2013	Bond Future		Sell	27	0.00
R197 On 07/02/2013	Bond Future		Sell	41	0.00
R197 On 07/02/2013	Bond Future		Buy	41	117,615.88
R197 On 02/05/2013	Bond Future		Buy	41	119,115.25
R197 On 02/05/2013	Bond Future		Sell	41	0.00
R197 On 07/02/2013	Bond Future		Sell	105	0.00
R197 On 07/02/2013	Bond Future		Buy	105	301,211.40
R197 On 02/05/2013	Bond Future		Buy	105	305,051.25
R197 On 02/05/2013	Bond Future		Sell	105	0.00
R197 On 07/02/2013	Bond Future		Sell	108	0.00
R197 On 07/02/2013	Bond Future		Buy	108	309,817.44
R197 On 02/05/2013	Bond Future		Buy	108	313,767.00
R197 On 02/05/2013	Bond Future		Sell	108	0.00
R197 On 07/02/2013	Bond Future		Sell	128	0.00
R197 On 07/02/2013	Bond Future		Buy	128	367,191.04
R197 On 02/05/2013	Bond Future		Buy	128	371,872.00
R197 On 02/05/2013	Bond Future		Sell	128	0.00
R197 On 07/02/2013	Bond Future		Sell	129	0.00
R197 On 07/02/2013	Bond Future		Buy	129	370,059.72
R197 On 02/05/2013	Bond Future		Buy	129	374,777.25
R197 On 02/05/2013	Bond Future		Sell	129	0.00

R197 On 07/02/2013	Bond Future	Sell	135	0.00
R197 On 07/02/2013	Bond Future	Buy	135	387,271.80
R197 On 02/05/2013	Bond Future	Buy	135	392,208.75
R197 On 02/05/2013	Bond Future	Sell	135	0.00
R197 On 07/02/2013	Bond Future	Sell	160	0.00
R197 On 07/02/2013	Bond Future	Buy	160	458,988.80
R197 On 02/05/2013	Bond Future	Buy	160	464,840.00
R197 On 02/05/2013	Bond Future	Sell	160	0.00
R197 On 07/02/2013	Bond Future	Sell	551	0.00
R197 On 07/02/2013	Bond Future	Buy	551	1,580,642.68
R197 On 02/05/2013	Bond Future	Buy	551	1,600,792.75
R197 On 02/05/2013	Bond Future	Sell	551	0.00
R197 On 07/02/2013	Bond Future	Sell	686	0.00
R197 On 07/02/2013	Bond Future	Buy	686	1,967,914.48
R197 On 02/05/2013	Bond Future	Buy	686	1,993,001.50
R197 On 02/05/2013	Bond Future	Sell	686	0.00
R202 Bond Future				
R202 On 07/02/2013	Bond Future	Sell	12	0.00
R202 On 07/02/2013	Bond Future	Buy	12	25,747.44
R202 On 02/05/2013	Bond Future	Buy	12	26,075.64
R202 On 02/05/2013	Bond Future	Sell	12	0.00
R202 On 07/02/2013	Bond Future	Sell	22	0.00
R202 On 07/02/2013	Bond Future	Buy	22	47,203.64
R202 On 02/05/2013	Bond Future	Buy	22	47,805.34
R202 On 02/05/2013	Bond Future	Sell	22	0.00
R202 On 07/02/2013	Bond Future	Sell	24	0.00
R202 On 07/02/2013	Bond Future	Buy	24	51,494.88
R202 On 02/05/2013	Bond Future	Buy	24	52,151.28
R202 On 02/05/2013	Bond Future	Sell	24	0.00
R202 On 07/02/2013	Bond Future	Sell	44	0.00
R202 On 07/02/2013	Bond Future	Buy	44	94,407.28
R202 On 02/05/2013	Bond Future	Buy	44	95,610.68
R202 On 02/05/2013	Bond Future	Sell	44	0.00
R202 On 07/02/2013	Bond Future	Sell	96	0.00
R202 On 07/02/2013	Bond Future	Buy	96	205,979.52

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 02/05/2013			Buy	96	208,605.12
R202 On 02/05/2013			Sell	96	0.00
R202 On 07/02/2013			Sell	98	0.00
R202 On 07/02/2013			Buy	98	210,270.76
R202 On 02/05/2013			Buy	98	212,951.06
R202 On 02/05/2013			Sell	98	0.00
R202 On 07/02/2013			Sell	106	0.00
R202 On 07/02/2013			Buy	106	227,435.72
R202 On 02/05/2013			Buy	106	230,334.82
R202 On 02/05/2013			Sell	106	0.00
R202 On 07/02/2013			Sell	190	0.00
R202 On 07/02/2013			Buy	190	407,667.80
R202 On 02/05/2013			Buy	190	412,864.30
R202 On 02/05/2013			Sell	190	0.00
R202 On 07/02/2013			Sell	231	0.00
R202 On 07/02/2013			Buy	231	495,638.22
R202 On 02/05/2013			Buy	231	501,956.07
R202 On 02/05/2013			Sell	231	0.00
R202 On 07/02/2013			Sell	1,468	0.00
R202 On 07/02/2013			Buy	1,468	3,149,770.16
R202 On 02/05/2013			Buy	1,468	3,189,919.96
R202 On 02/05/2013			Sell	1,468	0.00
R202 On 07/02/2013			Sell	3,028	0.00
R202 On 07/02/2013			Buy	3,028	6,496,937.36
R202 On 02/05/2013			Buy	3,028	6,579,753.16
R202 On 02/05/2013			Sell	3,028	0.00
R202 On 07/02/2013			Sell	3,043	0.00
R202 On 07/02/2013			Buy	3,043	6,529,121.66
R202 On 02/05/2013			Buy	3,043	6,612,347.71
R202 On 02/05/2013			Sell	3,043	0.00
R202 On 07/02/2013			Sell	4,338	0.00

R202 On 07/02/2013	Bond Future	Buy	4,338	9,307,699.56
R202 On 02/05/2013	Bond Future	Buy	4,338	9,426,343.86
R202 On 02/05/2013	Bond Future	Sell	4,338	0.00
R202 On 07/02/2013	Bond Future	Sell	10,502	0.00
R202 On 07/02/2013	Bond Future	Buy	10,502	22,533,301.24
R202 On 02/05/2013	Bond Future	Buy	10,502	22,820,530.94
R202 On 02/05/2013	Bond Future	Sell	10,502	0.00
R202 On 07/02/2013	Bond Future	Buy	25,000	53,635,800.00
R202 On 07/02/2013	Bond Future	Sell	25,000	0.00
R202 On 02/05/2013	Bond Future	Sell	25,000	0.00
R202 On 02/05/2013	Bond Future	Buy	25,000	54,324,405.00
R204 Bond Future				
R204 On 07/02/2013	Bond Future	Sell	110	0.00
R204 On 07/02/2013	Bond Future	Buy	110	121,618.40
R204 On 02/05/2013	Bond Future	Buy	110	123,041.05
R204 On 02/05/2013	Bond Future	Sell	110	0.00
R204 On 07/02/2013	Bond Future	Sell	300	0.00
R204 On 07/02/2013	Bond Future	Buy	300	331,686.54
R204 On 02/05/2013	Bond Future	Buy	300	335,566.50
R204 On 02/05/2013	Bond Future	Sell	300	0.00
R207 Bond Future				
R207 On 07/02/2013	Bond Future	Sell	841	0.00
R207 On 02/05/2013	Bond Future	Buy	841	899,220.75
R207 On 07/02/2013	Bond Future	Buy	841	888,140.83
R207 On 02/05/2013	Bond Future	Sell	841	0.00
R208 Bond Futures				
R208 On 07/02/2013	Bond Future	Sell	1	0.00
R208 On 07/02/2013	Bond Future	Buy	1	1,043.86
R208 On 02/05/2013	Bond Future	Buy	1	1,022.15
R208 On 02/05/2013	Bond Future	Sell	1	0.00
R208 On 07/02/2013	Bond Future	Sell	2	0.00
R208 On 07/02/2013	Bond Future	Buy	2	2,087.73
R208 On 02/05/2013	Bond Future	Buy	2	2,044.30
R208 On 02/05/2013	Bond Future	Sell	2	0.00
R208 On 07/02/2013	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 07/02/2013			Buy	3	3,131.59
R208 On 02/05/2013			Buy	3	3,066.45
R208 On 02/05/2013			Sell	3	0.00
R208 On 07/02/2013			Sell	5	0.00
R208 On 07/02/2013			Buy	5	5,219.32
R208 On 02/05/2013			Buy	5	5,110.75
R208 On 02/05/2013			Sell	5	0.00
R208 On 07/02/2013			Sell	7	0.00
R208 On 07/02/2013			Buy	7	7,307.05
R208 On 02/05/2013			Buy	7	7,155.05
R208 On 02/05/2013			Sell	7	0.00
R208 On 07/02/2013			Sell	7	0.00
R208 On 07/02/2013			Buy	7	7,307.05
R208 On 02/05/2013			Buy	7	7,155.05
R208 On 02/05/2013			Sell	7	0.00
R208 On 07/02/2013			Buy	9	9,394.77
R208 On 07/02/2013			Sell	9	0.00
R208 On 02/05/2013			Sell	9	0.00
R208 On 02/05/2013			Buy	9	9,199.36
R208 On 07/02/2013			Sell	10	0.00
R208 On 07/02/2013			Buy	10	10,438.64
R208 On 02/05/2013			Buy	10	10,221.51
R208 On 02/05/2013			Sell	10	0.00
R208 On 07/02/2013			Sell	15	0.00
R208 On 07/02/2013			Buy	15	15,657.96
R208 On 02/05/2013			Buy	15	15,332.26
R208 On 02/05/2013			Sell	15	0.00
R208 On 07/02/2013			Sell	15	0.00
R208 On 07/02/2013			Buy	15	15,657.96
R208 On 02/05/2013			Buy	15	15,332.26
R208 On 02/05/2013			Sell	15	0.00

R208 On 07/02/2013	Bond Future	Sell	15	0.00
R208 On 07/02/2013	Bond Future	Buy	15	15,657.96
R208 On 02/05/2013	Bond Future	Buy	15	15,332.26
R208 On 02/05/2013	Bond Future	Sell	15	0.00
R208 On 07/02/2013	Bond Future	Sell	16	0.00
R208 On 07/02/2013	Bond Future	Buy	16	16,701.82
R208 On 02/05/2013	Bond Future	Buy	16	16,354.41
R208 On 02/05/2013	Bond Future	Sell	16	0.00
R208 On 07/02/2013	Bond Future	Sell	16	0.00
R208 On 07/02/2013	Bond Future	Buy	16	16,701.82
R208 On 02/05/2013	Bond Future	Buy	16	16,354.41
R208 On 02/05/2013	Bond Future	Sell	16	0.00
R208 On 07/02/2013	Bond Future	Sell	19	0.00
R208 On 07/02/2013	Bond Future	Buy	19	19,833.41
R208 On 02/05/2013	Bond Future	Buy	19	19,420.86
R208 On 02/05/2013	Bond Future	Sell	19	0.00
R208 On 07/02/2013	Bond Future	Sell	19	0.00
R208 On 07/02/2013	Bond Future	Buy	19	19,833.41
R208 On 02/05/2013	Bond Future	Buy	19	19,420.86
R208 On 02/05/2013	Bond Future	Sell	19	0.00
R208 On 07/02/2013	Bond Future	Sell	24	0.00
R208 On 07/02/2013	Bond Future	Buy	24	25,052.73
R208 On 02/05/2013	Bond Future	Buy	24	24,531.61
R208 On 02/05/2013	Bond Future	Sell	24	0.00
R208 On 07/02/2013	Bond Future	Sell	29	0.00
R208 On 07/02/2013	Bond Future	Buy	29	30,272.05
R208 On 02/05/2013	Bond Future	Buy	29	29,642.37
R208 On 02/05/2013	Bond Future	Sell	29	0.00
R208 On 07/02/2013	Bond Future	Sell	32	0.00
R208 On 07/02/2013	Bond Future	Buy	32	33,403.64
R208 On 02/05/2013	Bond Future	Buy	32	32,708.82
R208 On 02/05/2013	Bond Future	Sell	32	0.00
R208 On 07/02/2013	Bond Future	Sell	90	0.00
R208 On 07/02/2013	Bond Future	Buy	90	93,947.74

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/05/2013			Buy	90	91,993.55
R208 On 02/05/2013			Sell	90	0.00
R208 On 07/02/2013			Sell	196	0.00
R208 On 07/02/2013			Buy	196	204,597.30
R208 On 02/05/2013			Buy	196	200,341.52
R208 On 02/05/2013			Sell	196	0.00
R208 On 07/02/2013			Sell	355	0.00
R208 On 07/02/2013			Buy	355	370,571.65
R208 On 02/05/2013			Buy	355	362,863.46
R208 On 02/05/2013			Sell	355	0.00
R209 Bond Future					
R209 On 07/02/2013			Buy	1,467	1,210,231.87
R209 On 02/05/2013			Sell	1,467	0.00
R209 On 07/02/2013			Sell	1,467	0.00
R209 On 02/05/2013			Buy	1,467	1,179,235.48
R210 Bond Future					
R210 On 07/02/2013			Sell	1,237	0.00
R210 On 07/02/2013			Buy	1,237	2,056,266.34
R210 On 02/05/2013			Buy	1,237	2,059,715.96
R210 On 02/05/2013			Sell	1,237	0.00
R212 Bond Future					
R212 On 07/02/2013			Buy	5	6,635.35
R212 On 07/02/2013			Sell	5	0.00
R212 On 02/05/2013			Sell	5	0.00
R212 On 02/05/2013			Buy	5	6,707.00
R212 On 07/02/2013			Buy	6	7,962.42
R212 On 07/02/2013			Sell	6	0.00
R212 On 02/05/2013			Sell	6	0.00
R212 On 02/05/2013			Buy	6	8,048.40
R212 On 07/02/2013			Sell	7	0.00
R212 On 07/02/2013			Buy	7	9,289.49
R212 On 02/05/2013			Buy	7	9,389.80

R212 On 02/05/2013	Bond Future	Sell	7	0.00
R212 On 07/02/2013	Bond Future	Sell	11	0.00
R212 On 07/02/2013	Bond Future	Buy	11	14,597.77
R212 On 02/05/2013	Bond Future	Buy	11	14,755.40
R212 On 02/05/2013	Bond Future	Sell	11	0.00
R212 On 07/02/2013	Bond Future	Buy	11	14,597.77
R212 On 07/02/2013	Bond Future	Sell	11	0.00
R212 On 02/05/2013	Bond Future	Sell	11	0.00
R212 On 02/05/2013	Bond Future	Buy	11	14,755.40
R212 On 07/02/2013	Bond Future	Sell	12	0.00
R212 On 07/02/2013	Bond Future	Buy	12	15,924.84
R212 On 02/05/2013	Bond Future	Buy	12	16,096.80
R212 On 02/05/2013	Bond Future	Sell	12	0.00
R212 On 07/02/2013	Bond Future	Buy	12	15,924.84
R212 On 07/02/2013	Bond Future	Sell	12	0.00
R212 On 02/05/2013	Bond Future	Sell	12	0.00
R212 On 02/05/2013	Bond Future	Buy	12	16,096.80
R212 On 07/02/2013	Bond Future	Buy	15	19,906.05
R212 On 07/02/2013	Bond Future	Sell	15	0.00
R212 On 02/05/2013	Bond Future	Sell	15	0.00
R212 On 02/05/2013	Bond Future	Buy	15	20,121.00
R212 On 07/02/2013	Bond Future	Sell	20	0.00
R212 On 07/02/2013	Bond Future	Buy	20	26,541.40
R212 On 02/05/2013	Bond Future	Buy	20	26,828.00
R212 On 02/05/2013	Bond Future	Sell	20	0.00
R212 On 07/02/2013	Bond Future	Sell	22	0.00
R212 On 07/02/2013	Bond Future	Buy	22	29,195.54
R212 On 02/05/2013	Bond Future	Buy	22	29,510.80
R212 On 02/05/2013	Bond Future	Sell	22	0.00
R212 On 07/02/2013	Bond Future	Sell	29	0.00
R212 On 07/02/2013	Bond Future	Buy	29	38,485.03
R212 On 02/05/2013	Bond Future	Buy	29	38,900.60
R212 On 02/05/2013	Bond Future	Sell	29	0.00
R212 On 07/02/2013	Bond Future	Buy	37	49,101.59

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 07/02/2013	Bond Future		Sell	37	0.00
R212 On 02/05/2013	Bond Future		Sell	37	0.00
R212 On 02/05/2013	Bond Future		Buy	37	49,631.80
R212 On 07/02/2013	Bond Future		Buy	45	59,718.15
R212 On 07/02/2013	Bond Future		Sell	45	0.00
R212 On 02/05/2013	Bond Future		Sell	45	0.00
R212 On 02/05/2013	Bond Future		Buy	45	60,363.00
R212 On 07/02/2013	Bond Future		Sell	47	0.00
R212 On 07/02/2013	Bond Future		Buy	47	62,372.29
R212 On 02/05/2013	Bond Future		Buy	47	63,045.80
R212 On 02/05/2013	Bond Future		Sell	47	0.00
R212 On 07/02/2013	Bond Future		Buy	50	66,353.50
R212 On 07/02/2013	Bond Future		Sell	50	0.00
R212 On 02/05/2013	Bond Future		Sell	50	0.00
R212 On 02/05/2013	Bond Future		Buy	50	67,070.00
R212 On 07/02/2013	Bond Future		Sell	72	0.00
R212 On 07/02/2013	Bond Future		Buy	72	95,549.04
R212 On 02/05/2013	Bond Future		Buy	72	96,580.80
R212 On 02/05/2013	Bond Future		Sell	72	0.00
R212 On 07/02/2013	Bond Future		Sell	76	0.00
R212 On 07/02/2013	Bond Future		Buy	76	100,857.32
R212 On 02/05/2013	Bond Future		Buy	76	101,946.40
R212 On 02/05/2013	Bond Future		Sell	76	0.00
R212 On 07/02/2013	Bond Future		Sell	80	0.00
R212 On 07/02/2013	Bond Future		Buy	80	106,165.60
R212 On 02/05/2013	Bond Future		Buy	80	107,312.00
R212 On 02/05/2013	Bond Future		Sell	80	0.00
R212 On 07/02/2013	Bond Future		Sell	118	0.00
R212 On 07/02/2013	Bond Future		Buy	118	156,594.26
R212 On 02/05/2013	Bond Future		Buy	118	158,285.20
R212 On 02/05/2013	Bond Future		Sell	118	0.00

R212 On 07/02/2013	Bond Future	Sell	137	0.00
R212 On 07/02/2013	Bond Future	Buy	137	181,808.59
R212 On 02/05/2013	Bond Future	Buy	137	183,771.80
R212 On 02/05/2013	Bond Future	Sell	137	0.00
R212 On 07/02/2013	Bond Future	Sell	147	0.00
R212 On 07/02/2013	Bond Future	Buy	147	195,079.29
R212 On 02/05/2013	Bond Future	Buy	147	197,185.80
R212 On 02/05/2013	Bond Future	Sell	147	0.00
R212 On 07/02/2013	Bond Future	Buy	160	212,331.20
R212 On 07/02/2013	Bond Future	Sell	160	0.00
R212 On 02/05/2013	Bond Future	Sell	160	0.00
R212 On 02/05/2013	Bond Future	Buy	160	214,624.00
R212 On 07/02/2013	Bond Future	Buy	199	264,086.93
R212 On 07/02/2013	Bond Future	Sell	199	0.00
R212 On 02/05/2013	Bond Future	Sell	199	0.00
R212 On 02/05/2013	Bond Future	Buy	199	266,938.60
R212 On 07/02/2013	Bond Future	Sell	297	0.00
R212 On 07/02/2013	Bond Future	Buy	297	394,139.79
R212 On 02/05/2013	Bond Future	Buy	297	398,395.80
R212 On 02/05/2013	Bond Future	Sell	297	0.00
R212 On 07/02/2013	Bond Future	Buy	319	423,335.33
R212 On 07/02/2013	Bond Future	Sell	319	0.00
R212 On 02/05/2013	Bond Future	Sell	319	0.00
R212 On 02/05/2013	Bond Future	Buy	319	427,906.60
R212 On 07/02/2013	Bond Future	Buy	452	599,835.64
R212 On 07/02/2013	Bond Future	Sell	452	0.00
R212 On 02/05/2013	Bond Future	Sell	452	0.00
R212 On 02/05/2013	Bond Future	Buy	452	606,312.80
R212 On 07/02/2013	Bond Future	Buy	496	658,226.72
R212 On 07/02/2013	Bond Future	Sell	496	0.00
R212 On 02/05/2013	Bond Future	Sell	496	0.00
R212 On 02/05/2013	Bond Future	Buy	496	665,334.40
R212 On 07/02/2013	Bond Future	Sell	543	0.00
R212 On 07/02/2013	Bond Future	Buy	543	720,599.01

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 02/05/2013			Buy	543	728,380.20
R212 On 02/05/2013			Sell	543	0.00
R212 On 07/02/2013			Buy	832	1,104,122.24
R212 On 07/02/2013			Sell	832	0.00
R212 On 02/05/2013			Sell	832	0.00
R212 On 02/05/2013			Buy	832	1,116,044.80
R212 On 07/02/2013			Buy	927	1,230,193.89
R212 On 07/02/2013			Sell	927	0.00
R212 On 02/05/2013			Sell	927	0.00
R212 On 02/05/2013			Buy	927	1,243,477.80
R212 On 07/02/2013			Sell	1,000	0.00
R212 On 07/02/2013			Buy	1,000	1,327,351.50
R212 On 02/05/2013			Sell	1,000	0.00
R212 On 02/05/2013			Buy	1,000	1,343,863.80
R212 On 07/02/2013			Buy	1,055	1,400,058.85
R212 On 07/02/2013			Sell	1,055	0.00
R212 On 02/05/2013			Sell	1,055	0.00
R212 On 02/05/2013			Buy	1,055	1,415,177.00
R212 On 07/02/2013			Buy	1,198	1,589,829.86
R212 On 07/02/2013			Sell	1,198	0.00
R212 On 02/05/2013			Sell	1,198	0.00
R212 On 02/05/2013			Buy	1,198	1,606,997.20
R212 On 07/02/2013			Sell	5,000	0.00
R212 On 02/05/2013			Buy	5,000	6,719,319.00
R212 On 07/02/2013			Buy	5,000	6,636,757.50
R212 On 02/05/2013			Sell	5,000	0.00
Grand Total for Daily Detailed Turnover:				175,966	315,798,630.51