



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 29/01/2013

To Date : 29/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 02/05/2013			Sell	38	0.00
GOVI On 02/05/2013			Buy	38	166,232.52
<b>R186 Bond Future</b>					
R186 On 02/05/2013			Sell	3	0.00
R186 On 02/05/2013			Buy	3	3,866.13
R186 On 02/05/2013			Sell	5	0.00
R186 On 02/05/2013			Buy	5	376.80
R186 On 02/05/2013			Sell	7	0.00
R186 On 02/05/2013			Buy	7	9,020.98
R186 On 02/05/2013			Sell	9	0.00
R186 On 02/05/2013			Buy	9	11,598.40
R186 On 02/05/2013			Sell	22	0.00
R186 On 02/05/2013			Buy	22	28,351.65
R186 On 02/05/2013			Sell	27	0.00
R186 On 02/05/2013			Buy	27	34,795.21
R186 On 02/05/2013			Sell	30	0.00
R186 On 02/05/2013			Buy	30	38,661.34
R186 On 02/05/2013			Sell	192	0.00
R186 On 02/05/2013			Buy	192	247,432.57

R186 On 02/05/2013	Bond Future	Sell	273	0.00
R186 On 02/05/2013	Bond Future	Buy	273	351,818.18
R186 On 02/05/2013	Bond Future	Sell	299	0.00
R186 On 02/05/2013	Bond Future	Buy	299	385,324.68
R186 On 02/05/2013	Bond Future	Sell	502	0.00
R186 On 02/05/2013	Bond Future	Buy	502	646,933.07
R186 On 02/05/2013	Bond Future	Sell	636	0.00
R186 On 02/05/2013	Bond Future	Buy	636	819,620.39
<b>R197 Bond Future</b>				
R197 On 07/02/2013	Bond Future	Sell	56	0.00
R197 On 07/02/2013	Bond Future	Buy	56	160,646.08
R197 On 02/05/2013	Bond Future	Buy	56	162,694.00
R197 On 02/05/2013	Bond Future	Sell	56	0.00
R197 On 07/02/2013	Bond Future	Sell	64	0.00
R197 On 07/02/2013	Bond Future	Buy	64	183,595.52
R197 On 02/05/2013	Bond Future	Buy	64	185,936.00
R197 On 02/05/2013	Bond Future	Sell	64	0.00
R197 On 07/02/2013	Bond Future	Sell	72	0.00
R197 On 07/02/2013	Bond Future	Buy	72	206,544.96
R197 On 02/05/2013	Bond Future	Buy	72	209,178.00
R197 On 02/05/2013	Bond Future	Sell	72	0.00
R197 On 07/02/2013	Bond Future	Sell	88	0.00
R197 On 07/02/2013	Bond Future	Buy	88	252,443.84
R197 On 02/05/2013	Bond Future	Buy	88	255,662.00
R197 On 02/05/2013	Bond Future	Sell	88	0.00
R197 On 07/02/2013	Bond Future	Sell	96	0.00
R197 On 07/02/2013	Bond Future	Buy	96	275,393.28
R197 On 02/05/2013	Bond Future	Buy	96	278,904.00
R197 On 02/05/2013	Bond Future	Sell	96	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	216	0.00
R197 On 07/02/2013	Bond Future	Buy	216	619,634.88

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 02/05/2013			Buy	216	627,534.00
R197 On 02/05/2013			Sell	216	0.00
R197 On 07/02/2013			Sell	328	0.00
R197 On 07/02/2013			Buy	328	940,927.04
R197 On 02/05/2013			Buy	328	952,922.00
R197 On 02/05/2013			Sell	328	0.00
R197 On 07/02/2013			Sell	840	0.00
R197 On 07/02/2013			Buy	840	2,409,691.20
R197 On 02/05/2013			Buy	840	2,440,410.00
R197 On 02/05/2013			Sell	840	0.00
R197 On 07/02/2013			Sell	864	0.00
R197 On 07/02/2013			Buy	864	2,478,539.52
R197 On 02/05/2013			Buy	864	2,510,136.00
R197 On 02/05/2013			Sell	864	0.00
R197 On 07/02/2013			Sell	1,024	0.00
R197 On 07/02/2013			Buy	1,024	2,937,528.32
R197 On 02/05/2013			Buy	1,024	2,974,976.00
R197 On 02/05/2013			Sell	1,024	0.00
R197 On 07/02/2013			Sell	1,032	0.00
R197 On 07/02/2013			Buy	1,032	2,960,477.76
R197 On 02/05/2013			Buy	1,032	2,998,218.00
R197 On 02/05/2013			Sell	1,032	0.00
R197 On 07/02/2013			Sell	1,080	0.00
R197 On 07/02/2013			Buy	1,080	3,098,174.40
R197 On 02/05/2013			Buy	1,080	3,137,670.00
R197 On 02/05/2013			Sell	1,080	0.00
R197 On 07/02/2013			Sell	1,280	0.00
R197 On 07/02/2013			Buy	1,280	3,671,910.40
R197 On 02/05/2013			Buy	1,280	3,718,720.00
R197 On 02/05/2013			Sell	1,280	0.00
R197 On 07/02/2013			Sell	4,408	0.00

R197 On 07/02/2013	Bond Future	Buy	4,408	12,645,141.44
R197 On 02/05/2013	Bond Future	Buy	4,408	12,806,342.00
R197 On 02/05/2013	Bond Future	Sell	4,408	0.00
R197 On 07/02/2013	Bond Future	Sell	5,488	0.00
R197 On 07/02/2013	Bond Future	Buy	5,488	15,743,315.84
R197 On 02/05/2013	Bond Future	Buy	5,488	15,944,012.00
R197 On 02/05/2013	Bond Future	Sell	5,488	0.00
<b>R202 Bond Future</b>				
R202 On 07/02/2013	Bond Future	Sell	96	0.00
R202 On 07/02/2013	Bond Future	Buy	96	205,979.52
R202 On 02/05/2013	Bond Future	Buy	96	208,605.12
R202 On 02/05/2013	Bond Future	Sell	96	0.00
R202 On 07/02/2013	Bond Future	Sell	176	0.00
R202 On 07/02/2013	Bond Future	Buy	176	377,629.12
R202 On 02/05/2013	Bond Future	Buy	176	382,442.72
R202 On 02/05/2013	Bond Future	Sell	176	0.00
R202 On 07/02/2013	Bond Future	Sell	192	0.00
R202 On 07/02/2013	Bond Future	Buy	192	411,959.04
R202 On 02/05/2013	Bond Future	Buy	192	417,210.24
R202 On 02/05/2013	Bond Future	Sell	192	0.00
R202 On 07/02/2013	Bond Future	Sell	352	0.00
R202 On 07/02/2013	Bond Future	Buy	352	755,258.24
R202 On 02/05/2013	Bond Future	Buy	352	764,885.44
R202 On 02/05/2013	Bond Future	Sell	352	0.00
R202 On 07/02/2013	Bond Future	Sell	768	0.00
R202 On 07/02/2013	Bond Future	Buy	768	1,647,836.16
R202 On 02/05/2013	Bond Future	Buy	768	1,668,840.96
R202 On 02/05/2013	Bond Future	Sell	768	0.00
R202 On 07/02/2013	Bond Future	Sell	784	0.00
R202 On 07/02/2013	Bond Future	Buy	784	1,682,166.08
R202 On 02/05/2013	Bond Future	Buy	784	1,703,608.48
R202 On 02/05/2013	Bond Future	Sell	784	0.00
R202 On 07/02/2013	Bond Future	Sell	848	0.00
R202 On 07/02/2013	Bond Future	Buy	848	1,819,485.76
R202 On 02/05/2013	Bond Future	Buy	848	1,842,678.56

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 02/05/2013			Sell	848	0.00
R202 On 07/02/2013			Sell	1,520	0.00
R202 On 07/02/2013			Buy	1,520	3,261,342.40
R202 On 02/05/2013			Buy	1,520	3,302,914.40
R202 On 02/05/2013			Sell	1,520	0.00
R202 On 07/02/2013			Sell	1,848	0.00
R202 On 07/02/2013			Buy	1,848	3,965,105.76
R202 On 02/05/2013			Buy	1,848	4,015,648.56
R202 On 02/05/2013			Sell	1,848	0.00
R202 On 07/02/2013			Sell	11,744	0.00
R202 On 07/02/2013			Buy	11,744	25,198,161.28
R202 On 02/05/2013			Buy	11,744	25,519,359.68
R202 On 02/05/2013			Sell	11,744	0.00
R202 On 07/02/2013			Sell	24,224	0.00
R202 On 07/02/2013			Buy	24,224	51,975,498.88
R202 On 02/05/2013			Buy	24,224	52,638,025.28
R202 On 02/05/2013			Sell	24,224	0.00
R202 On 07/02/2013			Sell	24,344	0.00
R202 On 07/02/2013			Buy	24,344	52,232,973.28
R202 On 02/05/2013			Buy	24,344	52,898,781.68
R202 On 02/05/2013			Sell	24,344	0.00
R202 On 07/02/2013			Sell	34,704	0.00
R202 On 07/02/2013			Buy	34,704	74,461,596.48
R202 On 02/05/2013			Buy	34,704	75,410,750.88
R202 On 02/05/2013			Sell	34,704	0.00
R202 On 07/02/2013			Sell	84,016	0.00
R202 On 07/02/2013			Buy	84,016	180,266,409.92
R202 On 02/05/2013			Buy	84,016	182,564,247.52
R202 On 02/05/2013			Sell	84,016	0.00
<b>R2023 Bond Future</b>					
R023 On 02/05/2013			Buy	1,000	1,064,997.20

R023 On 02/05/2013	Bond Future	Sell	1,000	0.00
<b>R212 Bond Future</b>				
R212 On 07/02/2013	Bond Future	Buy	40	53,082.80
R212 On 07/02/2013	Bond Future	Sell	40	0.00
R212 On 02/05/2013	Bond Future	Sell	40	0.00
R212 On 02/05/2013	Bond Future	Buy	40	53,656.00
R212 On 07/02/2013	Bond Future	Buy	48	63,699.36
R212 On 07/02/2013	Bond Future	Sell	48	0.00
R212 On 02/05/2013	Bond Future	Sell	48	0.00
R212 On 02/05/2013	Bond Future	Buy	48	64,387.20
R212 On 07/02/2013	Bond Future	Sell	56	0.00
R212 On 07/02/2013	Bond Future	Buy	56	74,315.92
R212 On 02/05/2013	Bond Future	Buy	56	75,118.40
R212 On 02/05/2013	Bond Future	Sell	56	0.00
R212 On 07/02/2013	Bond Future	Buy	88	116,782.16
R212 On 07/02/2013	Bond Future	Sell	88	0.00
R212 On 02/05/2013	Bond Future	Sell	88	0.00
R212 On 02/05/2013	Bond Future	Buy	88	118,043.20
R212 On 07/02/2013	Bond Future	Sell	88	0.00
R212 On 07/02/2013	Bond Future	Buy	88	116,782.16
R212 On 02/05/2013	Bond Future	Buy	88	118,043.20
R212 On 02/05/2013	Bond Future	Sell	88	0.00
R212 On 07/02/2013	Bond Future	Buy	96	127,398.72
R212 On 07/02/2013	Bond Future	Sell	96	0.00
R212 On 02/05/2013	Bond Future	Sell	96	0.00
R212 On 02/05/2013	Bond Future	Buy	96	128,774.40
R212 On 07/02/2013	Bond Future	Sell	96	0.00
R212 On 07/02/2013	Bond Future	Buy	96	127,398.72
R212 On 02/05/2013	Bond Future	Buy	96	128,774.40
R212 On 02/05/2013	Bond Future	Sell	96	0.00
R212 On 07/02/2013	Bond Future	Buy	120	159,248.40
R212 On 07/02/2013	Bond Future	Sell	120	0.00
R212 On 02/05/2013	Bond Future	Sell	120	0.00
R212 On 02/05/2013	Bond Future	Buy	120	160,968.00
R212 On 07/02/2013	Bond Future	Sell	160	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 07/02/2013			Buy	160	212,331.20
R212 On 02/05/2013			Buy	160	214,624.00
R212 On 02/05/2013			Sell	160	0.00
R212 On 07/02/2013			Sell	176	0.00
R212 On 07/02/2013			Buy	176	233,564.32
R212 On 02/05/2013			Buy	176	236,086.40
R212 On 02/05/2013			Sell	176	0.00
R212 On 07/02/2013			Sell	232	0.00
R212 On 07/02/2013			Buy	232	307,880.24
R212 On 02/05/2013			Buy	232	311,204.80
R212 On 02/05/2013			Sell	232	0.00
R212 On 07/02/2013			Buy	296	392,812.72
R212 On 07/02/2013			Sell	296	0.00
R212 On 02/05/2013			Sell	296	0.00
R212 On 02/05/2013			Buy	296	397,054.40
R212 On 07/02/2013			Buy	360	477,745.20
R212 On 07/02/2013			Sell	360	0.00
R212 On 02/05/2013			Sell	360	0.00
R212 On 02/05/2013			Buy	360	482,904.00
R212 On 07/02/2013			Sell	376	0.00
R212 On 07/02/2013			Buy	376	498,978.32
R212 On 02/05/2013			Buy	376	504,366.40
R212 On 02/05/2013			Sell	376	0.00
R212 On 07/02/2013			Buy	400	530,828.00
R212 On 07/02/2013			Sell	400	0.00
R212 On 02/05/2013			Sell	400	0.00
R212 On 02/05/2013			Buy	400	536,560.00
R212 On 07/02/2013			Sell	576	0.00
R212 On 07/02/2013			Buy	576	764,392.32
R212 On 02/05/2013			Buy	576	772,646.40
R212 On 02/05/2013			Sell	576	0.00

R212 On 07/02/2013	Bond Future	Sell	608	0.00
R212 On 07/02/2013	Bond Future	Buy	608	806,858.56
R212 On 02/05/2013	Bond Future	Buy	608	815,571.20
R212 On 02/05/2013	Bond Future	Sell	608	0.00
R212 On 07/02/2013	Bond Future	Sell	944	0.00
R212 On 07/02/2013	Bond Future	Buy	944	1,252,754.08
R212 On 02/05/2013	Bond Future	Buy	944	1,266,281.60
R212 On 02/05/2013	Bond Future	Sell	944	0.00
R212 On 07/02/2013	Bond Future	Sell	1,096	0.00
R212 On 07/02/2013	Bond Future	Buy	1,096	1,454,468.72
R212 On 02/05/2013	Bond Future	Buy	1,096	1,470,174.40
R212 On 02/05/2013	Bond Future	Sell	1,096	0.00
R212 On 07/02/2013	Bond Future	Sell	1,176	0.00
R212 On 07/02/2013	Bond Future	Buy	1,176	1,560,634.32
R212 On 02/05/2013	Bond Future	Buy	1,176	1,577,486.40
R212 On 02/05/2013	Bond Future	Sell	1,176	0.00
R212 On 07/02/2013	Bond Future	Buy	1,592	2,112,695.44
R212 On 07/02/2013	Bond Future	Sell	1,592	0.00
R212 On 02/05/2013	Bond Future	Sell	1,592	0.00
R212 On 02/05/2013	Bond Future	Buy	1,592	2,135,508.80
R212 On 07/02/2013	Bond Future	Sell	2,376	0.00
R212 On 07/02/2013	Bond Future	Buy	2,376	3,153,118.32
R212 On 02/05/2013	Bond Future	Buy	2,376	3,187,166.40
R212 On 02/05/2013	Bond Future	Sell	2,376	0.00
R212 On 07/02/2013	Bond Future	Buy	2,552	3,386,682.64
R212 On 07/02/2013	Bond Future	Sell	2,552	0.00
R212 On 02/05/2013	Bond Future	Sell	2,552	0.00
R212 On 02/05/2013	Bond Future	Buy	2,552	3,423,252.80
R212 On 07/02/2013	Bond Future	Buy	3,616	4,798,685.12
R212 On 07/02/2013	Bond Future	Sell	3,616	0.00
R212 On 02/05/2013	Bond Future	Sell	3,616	0.00
R212 On 02/05/2013	Bond Future	Buy	3,616	4,850,502.40
R212 On 07/02/2013	Bond Future	Buy	3,968	5,265,813.76
R212 On 07/02/2013	Bond Future	Sell	3,968	0.00



<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R212 On 02/05/2013	Bond Future		Sell	3,968	0.00
R212 On 02/05/2013	Bond Future		Buy	3,968	5,322,675.20
R212 On 07/02/2013	Bond Future		Sell	4,344	0.00
R212 On 07/02/2013	Bond Future		Buy	4,344	5,764,792.08
R212 On 02/05/2013	Bond Future		Buy	4,344	5,827,041.60
R212 On 02/05/2013	Bond Future		Sell	4,344	0.00
R212 On 07/02/2013	Bond Future		Sell	6,656	0.00
R212 On 07/02/2013	Bond Future		Buy	6,656	8,832,977.92
R212 On 02/05/2013	Bond Future		Buy	6,656	8,928,358.40
R212 On 02/05/2013	Bond Future		Sell	6,656	0.00
R212 On 07/02/2013	Bond Future		Buy	7,416	9,841,551.12
R212 On 07/02/2013	Bond Future		Sell	7,416	0.00
R212 On 02/05/2013	Bond Future		Sell	7,416	0.00
R212 On 02/05/2013	Bond Future		Buy	7,416	9,947,822.40
R212 On 07/02/2013	Bond Future		Buy	8,440	11,200,470.80
R212 On 07/02/2013	Bond Future		Sell	8,440	0.00
R212 On 02/05/2013	Bond Future		Sell	8,440	0.00
R212 On 02/05/2013	Bond Future		Buy	8,440	11,321,416.00
R212 On 07/02/2013	Bond Future		Buy	9,584	12,718,638.88
R212 On 07/02/2013	Bond Future		Sell	9,584	0.00
R212 On 02/05/2013	Bond Future		Sell	9,584	0.00
R212 On 02/05/2013	Bond Future		Buy	9,584	12,855,977.60
R212 On 07/02/2013	Bond Future		Buy	13,312	17,665,955.84
R212 On 07/02/2013	Bond Future		Sell	13,312	0.00
R212 On 02/05/2013	Bond Future		Sell	13,312	0.00
R212 On 02/05/2013	Bond Future		Buy	13,312	17,856,716.80
<b>Grand Total for Daily Detailed Turnover:</b>				<b>550,243</b>	<b>1,093,282,039.20</b>