



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 01/02/2013

To Date : 01/02/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>ES33 Bond Future</b>					
ES33 On 02/05/2013	Bond Future		Sell	321	0.00
ES33 On 02/05/2013	Bond Future		Buy	321	283,527.94
ES33 On 02/05/2013	Bond Future		Sell	759	0.00
ES33 On 02/05/2013	Bond Future		Buy	759	670,397.83
<b>Govi Total Return Index</b>					
GOVI On 02/05/2013	GOVI		Buy	1	4,401.47
GOVI On 02/05/2013	GOVI		Sell	1	0.00
<b>New Inflation Linked Index</b>					
IGOV On 02/05/2013	Index Future		Buy	5	0.00
IGOV On 02/05/2013	Index Future		Sell	5	0.00
IGOV On 07/02/2013	Index Future		Sell	140	0.00
IGOV On 01/08/2013	Index Future		Buy	140	0.00
IGOV On 07/02/2013	Index Future		Buy	140	0.00
IGOV On 01/08/2013	Index Future		Sell	140	0.00
<b>R157 Bond Future</b>					
R157 On 07/02/2013	Bond Future		Buy	7	8,752.98
R157 On 07/02/2013	Bond Future		Sell	7	0.00
R157 On 07/02/2013	Bond Future		Sell	18	0.00
R157 On 07/02/2013	Bond Future		Buy	18	22,508.76

#### **R186 Bond Future**

R186 On 07/02/2013	Bond Future	Buy	9	11,588.47
R186 On 07/02/2013	Bond Future	Sell	9	0.00
R186 On 02/05/2013	Bond Future	Sell	9	0.00
R186 On 02/05/2013	Bond Future	Buy	9	11,731.41
R186 On 07/02/2013	Bond Future	Sell	224	0.00
R186 On 07/02/2013	Bond Future	Buy	224	288,421.80
R186 On 07/02/2013	Bond Future	Buy	523	673,446.44
R186 On 07/02/2013	Bond Future	Sell	523	0.00
R186 On 02/05/2013	Bond Future	Buy	1,000	1,304,529.50
R186 On 02/05/2013	Bond Future	Sell	1,000	0.00
R186 On 07/02/2013	Bond Future	Sell	7,421	0.00
R186 On 07/02/2013	Bond Future	Buy	7,421	9,555,335.26
R186 On 02/05/2013	Bond Future	Sell	7,421	0.00
R186 On 02/05/2013	Bond Future	Buy	7,421	9,673,200.77
<b>R201 Bond Future</b>				
R201 On 07/02/2013	Bond Future	Buy	380	408,839.87
R201 On 07/02/2013	Bond Future	Sell	380	0.00
R201 On 07/02/2013	Bond Future	Sell	1,160	0.00
R201 On 07/02/2013	Bond Future	Buy	1,160	1,247,621.06
<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	2,198.38
R023 On 02/05/2013	Bond Future	Sell	2	0.00
R023 On 02/05/2013	Bond Future	Buy	2	2,146.96
R023 On 07/02/2013	Bond Future	Sell	936	0.00
R023 On 07/02/2013	Bond Future	Buy	936	1,028,843.15
R023 On 02/05/2013	Bond Future	Sell	936	0.00
R023 On 02/05/2013	Bond Future	Buy	936	1,004,778.59
<b>R203 Bond Future</b>				
R203 On 07/02/2013	Bond Future	Sell	61	0.00
R203 On 07/02/2013	Bond Future	Buy	61	69,144.37
R203 On 07/02/2013	Bond Future	Buy	143	162,100.51
R203 On 07/02/2013	Bond Future	Sell	143	0.00
R203 On 07/02/2013	Bond Future	Sell	789	0.00
R203 On 07/02/2013	Bond Future	Buy	789	894,023.32

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 02/05/2013			Sell	789	0.00
R203 On 02/05/2013			Buy	789	872,244.16
<b>R204 Bond Future</b>					
R204 On 07/02/2013			Buy	71	78,694.70
R204 On 07/02/2013			Sell	71	0.00
R204 On 07/02/2013			Sell	165	0.00
R204 On 07/02/2013			Buy	165	182,891.16
R204 On 07/02/2013			Buy	1,576	1,746,013.84
R204 On 07/02/2013			Sell	1,576	0.00
R204 On 02/05/2013			Buy	1,576	1,767,536.01
R204 On 02/05/2013			Sell	1,576	0.00
<b>R206 Bond Future</b>					
R206 On 07/02/2013			Buy	420	431,153.18
R206 On 07/02/2013			Sell	420	0.00
R206 On 07/02/2013			Buy	700	718,465.44
R206 On 07/02/2013			Sell	700	0.00
<b>R207 Bond Future</b>					
R207 On 07/02/2013			Sell	107	0.00
R207 On 07/02/2013			Buy	107	113,019.43
R207 On 07/02/2013			Buy	249	263,092.11
R207 On 07/02/2013			Sell	249	0.00
R207 On 07/02/2013			Buy	600	633,764.46
R207 On 07/02/2013			Sell	600	0.00
R207 On 02/05/2013			Buy	600	641,576.28
R207 On 02/05/2013			Sell	600	0.00
<b>R208 Bond Futures</b>					
R208 On 07/02/2013			Sell	2	0.00
R208 On 07/02/2013			Buy	2	2,080.64
R208 On 02/05/2013			Sell	2	0.00
R208 On 02/05/2013			Buy	2	2,037.91
R208 On 07/02/2013			Buy	105	109,198.41
R208 On 07/02/2013			Sell	105	0.00

R208 On 07/02/2013	Bond Future	Sell	245	0.00
R208 On 07/02/2013	Bond Future	Buy	245	254,963.56
R208 On 07/02/2013	Bond Future	Sell	4,831	0.00
R208 On 07/02/2013	Bond Future	Buy	4,831	5,025,776.26
R208 On 02/05/2013	Bond Future	Buy	4,831	4,922,572.09
R208 On 02/05/2013	Bond Future	Sell	4,831	0.00
<b>R209 Bond Future</b>				
R209 On 07/02/2013	Bond Future	Buy	82	67,504.39
R209 On 07/02/2013	Bond Future	Sell	82	0.00
R209 On 07/02/2013	Bond Future	Buy	190	156,503.10
R209 On 07/02/2013	Bond Future	Sell	190	0.00
R209 On 07/02/2013	Bond Future	Buy	502	413,484.15
R209 On 07/02/2013	Bond Future	Sell	502	0.00
R209 On 02/05/2013	Bond Future	Buy	502	402,808.31
R209 On 02/05/2013	Bond Future	Sell	502	0.00
R209 On 07/02/2013	Bond Future	Buy	894	736,364.20
R209 On 07/02/2013	Bond Future	Sell	894	0.00
R209 On 02/05/2013	Bond Future	Sell	894	0.00
R209 On 02/05/2013	Bond Future	Buy	894	717,351.86
<b>R213 Bond Future</b>				
R213 On 07/02/2013	Bond Future	Buy	54	51,089.45
R213 On 07/02/2013	Bond Future	Sell	54	0.00
R213 On 07/02/2013	Bond Future	Buy	77	72,954.45
R213 On 07/02/2013	Bond Future	Sell	77	0.00
R213 On 02/05/2013	Bond Future	Buy	77	71,131.88
R213 On 02/05/2013	Bond Future	Sell	77	0.00
R213 On 07/02/2013	Bond Future	Sell	127	0.00
R213 On 07/02/2013	Bond Future	Buy	127	120,217.59
<b>R214 Bond Future</b>				
R214 On 07/02/2013	Bond Future	Buy	14	11,797.80
R214 On 07/02/2013	Bond Future	Sell	14	0.00
R214 On 02/05/2013	Bond Future	Sell	14	0.00
R214 On 02/05/2013	Bond Future	Buy	14	11,483.68
R214 On 07/02/2013	Bond Future	Buy	45	37,879.37
R214 On 07/02/2013	Bond Future	Sell	45	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>
R214 On 07/02/2013			Sell	105	0.00
Bond Future					
R214 On 07/02/2013			Buy	105	88,486.41
Bond Future					
<b>Grand Total for Daily Detailed Turnover:</b>				<b>42,853</b>	<b>48,051,675.12</b>