



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 05/02/2013

To Date : 05/02/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 01/08/2013	Index Future		Buy	79	0.00
ALBI On 01/08/2013	Index Future		Sell	79	0.00
ALBI On 07/11/2013	Index Future		Buy	80	0.00
ALBI On 07/11/2013	Index Future		Sell	80	0.00
ALBI On 07/02/2013	Index Future		Sell	159	0.00
ALBI On 07/02/2013	Index Future		Buy	159	0.00
ES33 Bond Future					
ES33 On 02/05/2013	Bond Future		Sell	590	0.00
ES33 On 02/05/2013	Bond Future		Buy	590	519,565.51
ES33 On 02/05/2013	Bond Future		Sell	1,390	0.00
ES33 On 02/05/2013	Bond Future		Buy	1,390	1,224,061.11
New Inflation Linked Index					
IGOV On 01/08/2013	Index Future		Sell	7	0.00
IGOV On 01/08/2013	Index Future		Buy	7	0.00
IGOV On 07/11/2013	Index Future		Sell	7	0.00
IGOV On 07/11/2013	Index Future		Buy	7	0.00
IGOV On 07/02/2013	Index Future		Buy	14	0.00
IGOV On 07/02/2013	Index Future		Sell	14	0.00
R157 Bond Future					

R157 On 07/02/2013	Bond Future	Sell	5	0.00
R157 On 07/02/2013	Bond Future	Buy	5	6,254.18
R157 On 07/02/2013	Bond Future	Buy	521	651,766.73
R157 On 07/02/2013	Bond Future	Sell	521	0.00
R157 On 02/05/2013	Bond Future	Sell	521	0.00
R157 On 02/05/2013	Bond Future	Buy	521	624,356.92
R157 On 07/02/2013	Bond Future	Buy	1,058	1,323,257.42
R157 On 07/02/2013	Bond Future	Sell	1,058	0.00
R157 On 02/05/2013	Bond Future	Sell	1,058	0.00
R157 On 02/05/2013	Bond Future	Buy	1,058	1,267,754.21
R157 On 02/05/2013	Bond Future	Buy	4,641	5,556,997.88
R157 On 02/05/2013	Bond Future	Sell	4,641	0.00
R157 On 07/02/2013	Bond Future	Buy	4,641	5,805,133.59
R157 On 07/02/2013	Bond Future	Sell	4,641	0.00
R186 Bond Future				
R186 On 07/02/2013	Bond Future	Buy	100	128,673.27
R186 On 07/02/2013	Bond Future	Sell	100	0.00
R186 On 07/11/2013	Bond Future	Sell	100	0.00
R186 On 07/11/2013	Bond Future	Buy	100	128,700.08
R186 On 07/02/2013	Bond Future	Buy	380	488,961.12
R186 On 07/11/2013	Bond Future	Sell	380	0.00
R186 On 07/02/2013	Bond Future	Sell	380	0.00
R186 On 07/11/2013	Bond Future	Buy	380	488,515.73
R186 On 07/02/2013	Bond Future	Buy	500	643,093.85
R186 On 02/05/2013	Bond Future	Sell	500	0.00
R186 On 07/02/2013	Bond Future	Sell	500	0.00
R186 On 02/05/2013	Bond Future	Buy	500	651,077.95
R186 On 07/02/2013	Bond Future	Sell	500	0.00
R186 On 02/05/2013	Bond Future	Buy	500	650,961.95
R186 On 07/02/2013	Bond Future	Buy	500	643,093.85
R186 On 02/05/2013	Bond Future	Sell	500	0.00
R186 On 07/02/2013	Bond Future	Buy	1,350	1,738,476.68
R186 On 07/02/2013	Bond Future	Sell	1,350	0.00
R186 On 02/05/2013	Bond Future	Sell	1,350	0.00
R186 On 02/05/2013	Bond Future	Buy	1,350	1,759,898.34

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 01/08/2013	7.25	Call	Sell	4,000	0.00
R186 On 01/08/2013	7.25	Call	Buy	4,000	0.00
R186 On 07/02/2013			Sell	4,547	0.00
R186 On 07/02/2013			Buy	4,547	5,850,773.59
R186 On 02/05/2013			Sell	4,547	0.00
R186 On 02/05/2013			Buy	4,547	5,923,605.16
R186 On 02/05/2013			Sell	5,790	0.00
R186 On 02/05/2013			Buy	5,790	7,525,591.29
R186 On 02/05/2013			Buy	6,635	8,623,885.70
R186 On 02/05/2013			Sell	6,635	0.00
R186 On 07/02/2013			Buy	6,696	8,602,357.90
R186 On 07/02/2013			Sell	6,696	0.00
R186 On 07/02/2013			Buy	9,109	11,702,341.41
R186 On 07/02/2013			Sell	9,109	0.00
R186 On 07/02/2013			Sell	19,952	0.00
R186 On 02/05/2013			Buy	19,952	26,030,634.18
R186 On 07/02/2013			Buy	19,952	25,713,804.40
R186 On 02/05/2013			Sell	19,952	0.00
R197 Bond Future					
R197 On 07/02/2013			Buy	449	1,282,833.41
R197 On 07/02/2013			Sell	449	0.00
R197 On 02/05/2013			Buy	449	1,299,208.44
R197 On 02/05/2013			Sell	449	0.00
R202 Bond Future					
R202 On 07/02/2013			Sell	84	0.00
R202 On 07/02/2013			Buy	84	177,862.62
R202 On 02/05/2013			Buy	84	180,097.90
R202 On 02/05/2013			Sell	84	0.00
R202 On 02/05/2013			Buy	84	180,097.90
R202 On 02/05/2013			Sell	84	0.00
R202 On 07/02/2013			Buy	84	177,862.62

R202 On 07/02/2013	Bond Future	Sell	84	0.00
R202 On 07/02/2013	Bond Future	Sell	186	0.00
R202 On 07/02/2013	Bond Future	Buy	186	394,147.37
R202 On 02/05/2013	Bond Future	Sell	186	0.00
R202 On 02/05/2013	Bond Future	Buy	186	399,141.98
R202 On 07/02/2013	Bond Future	Buy	1,054	2,231,823.92
R202 On 07/02/2013	Bond Future	Sell	1,054	0.00
R202 On 02/05/2013	Bond Future	Buy	1,054	2,260,313.54
R202 On 02/05/2013	Bond Future	Sell	1,054	0.00
R2023 Bond Future				
R023 On 02/05/2013	Bond Future	Sell	488	0.00
R023 On 02/05/2013	Bond Future	Buy	488	526,377.10
R023 On 07/02/2013	Bond Future	Buy	488	538,836.23
R023 On 07/02/2013	Bond Future	Sell	488	0.00
R203 Bond Future				
R203 On 07/02/2013	Bond Future	Sell	76	0.00
R203 On 07/02/2013	Bond Future	Buy	76	86,229.98
R203 On 02/05/2013	Bond Future	Sell	170	0.00
R203 On 02/05/2013	Bond Future	Buy	170	188,059.32
R203 On 07/02/2013	Bond Future	Buy	580	657,709.73
R203 On 07/02/2013	Bond Future	Sell	580	0.00
R203 On 02/05/2013	Bond Future	Sell	580	0.00
R203 On 02/05/2013	Bond Future	Buy	580	641,318.99
R203 On 07/02/2013	Bond Future	Buy	793	899,247.96
R203 On 07/02/2013	Bond Future	Sell	793	0.00
R203 On 02/05/2013	Bond Future	Buy	793	877,473.61
R203 On 02/05/2013	Bond Future	Sell	793	0.00
R203 On 07/02/2013	Bond Future	Sell	1,140	0.00
R203 On 07/02/2013	Bond Future	Buy	1,140	1,293,449.70
R203 On 02/05/2013	Bond Future	Sell	1,140	0.00
R203 On 02/05/2013	Bond Future	Buy	1,140	1,261,103.68
R203 On 02/05/2013	Bond Future	Buy	4,073	4,505,680.08
R203 On 02/05/2013	Bond Future	Sell	4,073	0.00
R203 On 07/02/2013	Bond Future	Sell	4,073	0.00
R203 On 07/02/2013	Bond Future	Buy	4,073	4,621,246.17

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 Bond Future					
R204 On 07/02/2013	Bond Future		Buy	26	28,832.40
R204 On 07/02/2013	Bond Future		Sell	26	0.00
R204 On 07/02/2013	Bond Future		Buy	155	171,885.48
R204 On 07/02/2013	Bond Future		Sell	155	0.00
R204 On 02/05/2013	Bond Future		Sell	155	0.00
R204 On 02/05/2013	Bond Future		Buy	155	173,985.59
R204 On 07/02/2013	Bond Future		Buy	625	693,256.06
R204 On 07/02/2013	Bond Future		Sell	625	0.00
R204 On 02/05/2013	Bond Future		Buy	625	701,885.50
R204 On 02/05/2013	Bond Future		Sell	625	0.00
R204 On 07/02/2013	Bond Future		Sell	1,280	0.00
R204 On 07/02/2013	Bond Future		Buy	1,280	1,420,458.75
R204 On 02/05/2013	Bond Future		Buy	1,280	1,437,960.83
R204 On 02/05/2013	Bond Future		Sell	1,280	0.00
R204 On 02/05/2013	Bond Future		Buy	2,180	2,447,023.19
R204 On 02/05/2013	Bond Future		Sell	2,180	0.00
R204 On 07/02/2013	Bond Future		Buy	2,180	2,417,486.15
R204 On 07/02/2013	Bond Future		Sell	2,180	0.00
R207 Bond Future					
R207 On 07/02/2013	Bond Future		Sell	620	0.00
R207 On 02/05/2013	Bond Future		Buy	620	663,717.13
R207 On 07/02/2013	Bond Future		Buy	620	655,638.41
R207 On 02/05/2013	Bond Future		Sell	620	0.00
R207 On 07/02/2013	Bond Future		Buy	1,209	1,278,488.00
R207 On 07/02/2013	Bond Future		Sell	1,209	0.00
R207 On 02/05/2013	Bond Future		Sell	1,209	0.00
R207 On 02/05/2013	Bond Future		Buy	1,209	1,294,402.43
R208 Bond Futures					
R208 On 07/02/2013	Bond Future		Buy	59	61,531.98
R208 On 07/02/2013	Bond Future		Sell	59	0.00
R208 On 02/05/2013	Bond Future		Buy	59	60,288.09

R208 On 02/05/2013	Bond Future	Sell	59	0.00
R208 On 07/02/2013	Bond Future	Sell	1,125	0.00
R208 On 07/02/2013	Bond Future	Buy	1,125	1,173,629.03
R208 On 02/05/2013	Bond Future	Sell	1,125	0.00
R208 On 02/05/2013	Bond Future	Buy	1,125	1,150,061.63
R209 Bond Future				
R209 On 07/02/2013	Bond Future	Sell	1,060	0.00
R209 On 07/02/2013	Bond Future	Buy	1,060	869,545.45
R209 On 02/05/2013	Bond Future	Sell	1,060	0.00
R209 On 02/05/2013	Bond Future	Buy	1,060	847,063.17
R209 On 07/02/2013	Bond Future	Buy	1,186	976,512.91
R209 On 07/02/2013	Bond Future	Sell	1,186	0.00
R209 On 02/05/2013	Bond Future	Buy	1,544	1,238,429.89
R209 On 02/05/2013	Bond Future	Sell	1,544	0.00
R213 Bond Future				
R213 On 07/02/2013	Bond Future	Sell	217	0.00
R213 On 02/05/2013	Bond Future	Buy	217	199,705.34
R213 On 07/02/2013	Bond Future	Buy	217	204,851.93
R213 On 02/05/2013	Bond Future	Sell	217	0.00
R213 On 07/02/2013	Bond Future	Sell	707	0.00
R213 On 07/02/2013	Bond Future	Buy	707	666,472.99
R213 On 02/05/2013	Bond Future	Sell	707	0.00
R213 On 02/05/2013	Bond Future	Buy	707	649,774.64
R213 On 02/05/2013	Bond Future	Buy	9,429	8,677,519.07
R213 On 02/05/2013	Bond Future	Sell	9,429	0.00
R213 On 07/02/2013	Bond Future	Buy	9,540	9,005,932.67
R213 On 07/02/2013	Bond Future	Sell	9,540	0.00
R214 Bond Future				
R214 On 07/02/2013	Bond Future	Sell	1,635	0.00
R214 On 07/02/2013	Bond Future	Buy	1,635	1,371,265.34
R214 On 02/05/2013	Bond Future	Sell	1,635	0.00
R214 On 02/05/2013	Bond Future	Buy	1,635	1,334,662.44

Grand Total for Daily Detailed Turnover:

163,236

190,825,982.76