



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 19/04/2013

To Date : 19/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>ES33 Bond Future</b>					
ES33 On 02/05/2013	Bond Future		Buy	911	850,350.99
ES33 On 02/05/2013	Bond Future		Sell	911	0.00
ES33 On 02/05/2013	Bond Future		Buy	2,149	2,005,932.26
ES33 On 02/05/2013	Bond Future		Sell	2,149	0.00
<b>R157 Bond Future</b>					
R157 On 02/05/2013	Bond Future		Sell	10	0.00
R157 On 02/05/2013	Bond Future		Buy	10	11,995.05
R157 On 01/08/2013	Bond Future		Buy	10	12,148.78
R157 On 01/08/2013	Bond Future		Sell	10	0.00
R157 On 02/05/2013	Bond Future		Sell	17	0.00
R157 On 02/05/2013	Bond Future		Buy	17	20,391.59
R157 On 01/08/2013	Bond Future		Buy	17	20,652.93
R157 On 01/08/2013	Bond Future		Sell	17	0.00
R157 On 02/05/2013	Bond Future		Sell	30	0.00
R157 On 02/05/2013	Bond Future		Buy	30	35,985.15
R157 On 01/08/2013	Bond Future		Buy	30	36,446.34
R157 On 01/08/2013	Bond Future		Sell	30	0.00
R157 On 02/05/2013	Bond Future		Sell	40	0.00
R157 On 02/05/2013	Bond Future		Buy	40	47,980.20

R157 On 01/08/2013	Bond Future	Buy	40	48,595.12
R157 On 01/08/2013	Bond Future	Sell	40	0.00
R157 On 02/05/2013	Bond Future	Sell	55	0.00
R157 On 02/05/2013	Bond Future	Buy	55	65,972.78
R157 On 01/08/2013	Bond Future	Buy	55	66,818.30
R157 On 01/08/2013	Bond Future	Sell	55	0.00
R157 On 02/05/2013	Bond Future	Sell	69	0.00
R157 On 02/05/2013	Bond Future	Buy	69	82,765.85
R157 On 01/08/2013	Bond Future	Buy	69	83,826.59
R157 On 01/08/2013	Bond Future	Sell	69	0.00
R157 On 02/05/2013	Bond Future	Sell	75	0.00
R157 On 02/05/2013	Bond Future	Buy	75	89,962.88
R157 On 01/08/2013	Bond Future	Buy	75	91,115.86
R157 On 01/08/2013	Bond Future	Sell	75	0.00
R157 On 02/05/2013	Bond Future	Buy	210	251,896.05
R157 On 02/05/2013	Bond Future	Sell	210	0.00
R157 On 01/08/2013	Bond Future	Sell	210	0.00
R157 On 01/08/2013	Bond Future	Buy	210	255,124.40
R157 On 02/05/2013	Bond Future	Sell	300	0.00
R157 On 02/05/2013	Bond Future	Buy	300	359,851.50
R157 On 01/08/2013	Bond Future	Buy	300	364,463.43
R157 On 01/08/2013	Bond Future	Sell	300	0.00
<b>R186 Bond Future</b>				
R186 On 02/05/2013	Bond Future	Buy	2	2,712.86
R186 On 02/05/2013	Bond Future	Sell	2	0.00
R186 On 01/08/2013	Bond Future	Sell	2	0.00
R186 On 01/08/2013	Bond Future	Buy	2	2,643.84
R186 On 02/05/2013	Bond Future	Buy	2	2,712.86
R186 On 02/05/2013	Bond Future	Sell	2	0.00
R186 On 01/08/2013	Bond Future	Sell	2	0.00
R186 On 01/08/2013	Bond Future	Buy	2	2,643.84
R186 On 02/05/2013	Bond Future	Buy	4	5,425.71
R186 On 02/05/2013	Bond Future	Sell	4	0.00
R186 On 01/08/2013	Bond Future	Sell	4	0.00
R186 On 01/08/2013	Bond Future	Buy	4	5,287.68

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R186 On 02/05/2013	Bond Future		Buy	5	6,782.14
R186 On 02/05/2013	Bond Future		Sell	5	0.00
R186 On 01/08/2013	Bond Future		Sell	5	0.00
R186 On 01/08/2013	Bond Future		Buy	5	6,609.60
R186 On 02/05/2013	Bond Future		Buy	10	13,564.28
R186 On 02/05/2013	Bond Future		Sell	10	0.00
R186 On 01/08/2013	Bond Future		Sell	10	0.00
R186 On 01/08/2013	Bond Future		Buy	10	13,219.19
R186 On 02/05/2013	Bond Future		Buy	11	14,920.70
R186 On 02/05/2013	Bond Future		Sell	11	0.00
R186 On 01/08/2013	Bond Future		Sell	11	0.00
R186 On 01/08/2013	Bond Future		Buy	11	14,541.11
R186 On 02/05/2013	Bond Future		Buy	12	16,277.13
R186 On 02/05/2013	Bond Future		Sell	12	0.00
R186 On 01/08/2013	Bond Future		Sell	12	0.00
R186 On 01/08/2013	Bond Future		Buy	12	15,863.03
R186 On 02/05/2013	Bond Future		Buy	13	17,633.56
R186 On 02/05/2013	Bond Future		Sell	13	0.00
R186 On 01/08/2013	Bond Future		Sell	13	0.00
R186 On 01/08/2013	Bond Future		Buy	13	17,184.95
R186 On 02/05/2013	Bond Future		Buy	15	20,346.41
R186 On 02/05/2013	Bond Future		Sell	15	0.00
R186 On 01/08/2013	Bond Future		Sell	15	0.00
R186 On 01/08/2013	Bond Future		Buy	15	19,828.79
R186 On 02/05/2013	Bond Future		Buy	19	25,772.12
R186 On 02/05/2013	Bond Future		Sell	19	0.00
R186 On 01/08/2013	Bond Future		Sell	19	0.00
R186 On 01/08/2013	Bond Future		Buy	19	25,116.46
R186 On 02/05/2013	Bond Future		Buy	19	25,772.12
R186 On 02/05/2013	Bond Future		Sell	19	0.00
R186 On 01/08/2013	Bond Future		Sell	19	0.00

R186 On 01/08/2013	Bond Future	Buy	19	25,116.46
R186 On 02/05/2013	Bond Future	Buy	21	28,484.98
R186 On 02/05/2013	Bond Future	Sell	21	0.00
R186 On 01/08/2013	Bond Future	Sell	21	0.00
R186 On 01/08/2013	Bond Future	Buy	21	27,760.30
R186 On 02/05/2013	Bond Future	Buy	22	29,841.41
R186 On 02/05/2013	Bond Future	Sell	22	0.00
R186 On 01/08/2013	Bond Future	Sell	22	0.00
R186 On 01/08/2013	Bond Future	Buy	22	29,082.22
R186 On 02/05/2013	Bond Future	Buy	23	31,197.83
R186 On 02/05/2013	Bond Future	Sell	23	0.00
R186 On 01/08/2013	Bond Future	Sell	23	0.00
R186 On 01/08/2013	Bond Future	Buy	23	30,404.14
R186 On 02/05/2013	Bond Future	Buy	30	40,692.83
R186 On 02/05/2013	Bond Future	Sell	30	0.00
R186 On 01/08/2013	Bond Future	Sell	30	0.00
R186 On 01/08/2013	Bond Future	Buy	30	39,657.57
R186 On 02/05/2013	Bond Future	Buy	30	40,692.83
R186 On 02/05/2013	Bond Future	Sell	30	0.00
R186 On 01/08/2013	Bond Future	Sell	30	0.00
R186 On 01/08/2013	Bond Future	Buy	30	39,657.57
R186 On 02/05/2013	Bond Future	Buy	34	46,118.54
R186 On 02/05/2013	Bond Future	Sell	34	0.00
R186 On 01/08/2013	Bond Future	Sell	34	0.00
R186 On 01/08/2013	Bond Future	Buy	34	44,945.25
R186 On 02/05/2013	Bond Future	Buy	45	61,039.24
R186 On 02/05/2013	Bond Future	Sell	45	0.00
R186 On 01/08/2013	Bond Future	Sell	45	0.00
R186 On 01/08/2013	Bond Future	Buy	45	59,486.36
R186 On 02/05/2013	Bond Future	Buy	51	69,177.81
R186 On 02/05/2013	Bond Future	Sell	51	0.00
R186 On 01/08/2013	Bond Future	Sell	51	0.00
R186 On 01/08/2013	Bond Future	Buy	51	67,417.87
R186 On 02/05/2013	Bond Future	Buy	59	80,029.23

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
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R186 On 02/05/2013	Bond Future		Sell	59	0.00
R186 On 01/08/2013	Bond Future		Sell	59	0.00
R186 On 01/08/2013	Bond Future		Buy	59	77,993.22
R186 On 02/05/2013	Bond Future		Buy	65	88,167.79
R186 On 02/05/2013	Bond Future		Sell	65	0.00
R186 On 01/08/2013	Bond Future		Sell	65	0.00
R186 On 01/08/2013	Bond Future		Buy	65	85,924.74
R186 On 02/05/2013	Bond Future		Buy	69	93,593.50
R186 On 02/05/2013	Bond Future		Sell	69	0.00
R186 On 01/08/2013	Bond Future		Sell	69	0.00
R186 On 01/08/2013	Bond Future		Buy	69	91,212.41
R186 On 02/05/2013	Bond Future		Buy	69	93,593.50
R186 On 02/05/2013	Bond Future		Sell	69	0.00
R186 On 01/08/2013	Bond Future		Sell	69	0.00
R186 On 01/08/2013	Bond Future		Buy	69	91,212.41
R186 On 02/05/2013	Bond Future		Buy	72	97,662.79
R186 On 02/05/2013	Bond Future		Sell	72	0.00
R186 On 01/08/2013	Bond Future		Sell	72	0.00
R186 On 01/08/2013	Bond Future		Buy	72	95,178.17
R186 On 02/05/2013	Bond Future		Buy	84	113,939.92
R186 On 02/05/2013	Bond Future		Sell	84	0.00
R186 On 01/08/2013	Bond Future		Sell	84	0.00
R186 On 01/08/2013	Bond Future		Buy	84	111,041.20
R186 On 02/05/2013	Bond Future		Buy	133	180,404.87
R186 On 02/05/2013	Bond Future		Sell	133	0.00
R186 On 01/08/2013	Bond Future		Sell	133	0.00
R186 On 01/08/2013	Bond Future		Buy	133	175,815.23
R186 On 02/05/2013	Bond Future		Buy	196	265,859.81
R186 On 02/05/2013	Bond Future		Sell	196	0.00
R186 On 01/08/2013	Bond Future		Sell	196	0.00
R186 On 01/08/2013	Bond Future		Buy	196	259,096.12

R186 On 02/05/2013	Bond Future	Buy	198	268,572.66
R186 On 02/05/2013	Bond Future	Sell	198	0.00
R186 On 01/08/2013	Bond Future	Sell	198	0.00
R186 On 01/08/2013	Bond Future	Buy	198	261,739.96
R186 On 02/05/2013	Bond Future	Buy	210	284,849.80
R186 On 02/05/2013	Bond Future	Sell	210	0.00
R186 On 01/08/2013	Bond Future	Sell	210	0.00
R186 On 01/08/2013	Bond Future	Buy	210	277,602.99
R186 On 02/05/2013	Bond Future	Buy	273	370,304.73
R186 On 02/05/2013	Bond Future	Sell	273	0.00
R186 On 01/08/2013	Bond Future	Sell	273	0.00
R186 On 01/08/2013	Bond Future	Buy	273	360,883.89
R186 On 02/05/2013	Bond Future	Buy	340	461,185.38
R186 On 02/05/2013	Bond Future	Sell	340	0.00
R186 On 01/08/2013	Bond Future	Sell	340	0.00
R186 On 01/08/2013	Bond Future	Buy	340	449,452.46
R186 On 02/05/2013	Bond Future	Buy	432	585,976.72
R186 On 02/05/2013	Bond Future	Sell	432	0.00
R186 On 01/08/2013	Bond Future	Sell	432	0.00
R186 On 01/08/2013	Bond Future	Buy	432	571,069.01
R186 On 02/05/2013	Bond Future	Buy	434	588,689.58
R186 On 02/05/2013	Bond Future	Sell	434	0.00
R186 On 01/08/2013	Bond Future	Sell	434	0.00
R186 On 01/08/2013	Bond Future	Buy	434	573,712.85
R186 On 02/05/2013	Bond Future	Buy	443	600,897.43
R186 On 02/05/2013	Bond Future	Sell	443	0.00
R186 On 01/08/2013	Bond Future	Sell	443	0.00
R186 On 01/08/2013	Bond Future	Buy	443	585,610.12
R186 On 02/05/2013	Bond Future	Sell	640	0.00
R186 On 02/05/2013	Bond Future	Buy	640	865,346.24
R186 On 02/05/2013	Bond Future	Buy	1,353	1,835,246.54
R186 On 02/05/2013	Bond Future	Sell	1,353	0.00
R186 On 01/08/2013	Bond Future	Sell	1,353	0.00
R186 On 01/08/2013	Bond Future	Buy	1,353	1,788,556.41

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
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R186 On 02/05/2013	Bond Future		Buy	1,392	1,888,147.22
R186 On 02/05/2013	Bond Future		Sell	1,392	0.00
R186 On 01/08/2013	Bond Future		Sell	1,392	0.00
R186 On 01/08/2013	Bond Future		Buy	1,392	1,840,111.25
R186 On 02/05/2013	Bond Future		Buy	1,653	2,242,174.82
R186 On 02/05/2013	Bond Future		Sell	1,653	0.00
R186 On 01/08/2013	Bond Future		Sell	1,653	0.00
R186 On 01/08/2013	Bond Future		Buy	1,653	2,185,132.11
R186 On 02/05/2013	Bond Future		Buy	1,988	2,696,578.07
R186 On 02/05/2013	Bond Future		Sell	1,988	0.00
R186 On 01/08/2013	Bond Future		Sell	1,988	0.00
R186 On 01/08/2013	Bond Future		Buy	1,988	2,627,974.97
R186 On 02/05/2013	Bond Future		Buy	2,271	3,080,447.08
R186 On 02/05/2013	Bond Future		Sell	2,271	0.00
R186 On 01/08/2013	Bond Future		Sell	2,271	0.00
R186 On 01/08/2013	Bond Future		Buy	2,271	3,002,078.05
R186 On 02/05/2013	Bond Future		Buy	3,281	4,450,438.96
R186 On 02/05/2013	Bond Future		Sell	3,281	0.00
R186 On 01/08/2013	Bond Future		Sell	3,281	0.00
R186 On 01/08/2013	Bond Future		Buy	3,281	4,337,216.24
R186 On 02/05/2013	Bond Future		Buy	4,618	6,263,982.66
R186 On 02/05/2013	Bond Future		Sell	4,618	0.00
R186 On 01/08/2013	Bond Future		Sell	4,618	0.00
R186 On 01/08/2013	Bond Future		Buy	4,618	6,104,621.94
R186 On 02/05/2013	Bond Future		Sell	6,270	0.00
R186 On 01/08/2013	Bond Future		Buy	6,270	8,284,870.14
R186 On 02/05/2013	Bond Future		Buy	6,270	8,504,348.99
R186 On 01/08/2013	Bond Future		Sell	6,270	0.00
<b>R204 Bond Future</b>					
R204 On 02/05/2013	Bond Future		Sell	110	0.00
R204 On 02/05/2013	Bond Future		Buy	110	124,356.65

R204 On 01/08/2013	Bond Future	Buy	110	121,521.90
R204 On 01/08/2013	Bond Future	Sell	110	0.00
R204 On 02/05/2013	Bond Future	Sell	300	0.00
R204 On 02/05/2013	Bond Future	Buy	300	339,154.50
R204 On 01/08/2013	Bond Future	Buy	300	331,423.35
R204 On 01/08/2013	Bond Future	Sell	300	0.00
R204 On 02/05/2013	Bond Future	Sell	4,299	0.00
R204 On 02/05/2013	Bond Future	Buy	4,299	4,855,307.37
<b>R207 Bond Future</b>				
R207 On 02/05/2013	Bond Future	Sell	419	0.00
R207 On 02/05/2013	Bond Future	Buy	419	455,010.96
R207 On 02/05/2013	Bond Future	Buy	761	828,179.48
R207 On 01/08/2013	Bond Future	Sell	761	0.00
R207 On 02/05/2013	Bond Future	Sell	761	0.00
R207 On 01/08/2013	Bond Future	Buy	761	811,049.52
<b>R208 Bond Futures</b>				
R208 On 02/05/2013	Bond Future	Buy	9	9,402.52
R208 On 01/08/2013	Bond Future	Sell	9	0.00
R208 On 02/05/2013	Bond Future	Sell	9	0.00
R208 On 01/08/2013	Bond Future	Buy	9	9,512.84
R208 On 02/05/2013	Bond Future	Buy	920	959,013.70
R208 On 02/05/2013	Bond Future	Sell	920	0.00
R208 On 02/05/2013	Bond Future	Buy	1,151	1,202,478.01
R208 On 01/08/2013	Bond Future	Sell	1,151	0.00
R208 On 02/05/2013	Bond Future	Sell	1,151	0.00
R208 On 01/08/2013	Bond Future	Buy	1,151	1,216,586.40
<b>R209 Bond Future</b>				
R209 On 02/05/2013	Bond Future	Buy	1	857.21
R209 On 02/05/2013	Bond Future	Sell	1	0.00
R209 On 01/08/2013	Bond Future	Sell	1	0.00
R209 On 01/08/2013	Bond Future	Buy	1	868.80
R209 On 02/05/2013	Bond Future	Buy	5	4,286.05
R209 On 02/05/2013	Bond Future	Sell	5	0.00
R209 On 01/08/2013	Bond Future	Sell	5	0.00
R209 On 01/08/2013	Bond Future	Buy	5	4,344.02



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/05/2013			Buy	7	6,000.47
R209 On 02/05/2013			Sell	7	0.00
R209 On 01/08/2013			Sell	7	0.00
R209 On 01/08/2013			Buy	7	6,081.63
R209 On 02/05/2013			Buy	8	6,857.68
R209 On 02/05/2013			Sell	8	0.00
R209 On 01/08/2013			Sell	8	0.00
R209 On 01/08/2013			Buy	8	6,950.44
R209 On 02/05/2013			Buy	8	6,857.68
R209 On 02/05/2013			Sell	8	0.00
R209 On 01/08/2013			Sell	8	0.00
R209 On 01/08/2013			Buy	8	6,950.44
R209 On 02/05/2013			Buy	8	6,857.68
R209 On 02/05/2013			Sell	8	0.00
R209 On 01/08/2013			Sell	8	0.00
R209 On 01/08/2013			Buy	8	6,950.44
R209 On 02/05/2013			Buy	11	9,429.31
R209 On 02/05/2013			Sell	11	0.00
R209 On 01/08/2013			Sell	11	0.00
R209 On 01/08/2013			Buy	11	9,556.85
R209 On 02/05/2013			Buy	15	12,858.15
R209 On 02/05/2013			Sell	15	0.00
R209 On 01/08/2013			Sell	15	0.00
R209 On 01/08/2013			Buy	15	13,032.07
R209 On 02/05/2013			Buy	40	34,288.39
R209 On 02/05/2013			Sell	40	0.00
R209 On 01/08/2013			Sell	40	0.00
R209 On 01/08/2013			Buy	40	34,752.20
R209 On 02/05/2013			Buy	42	36,002.81
R209 On 02/05/2013			Sell	42	0.00
R209 On 01/08/2013			Sell	42	0.00

R209 On 01/08/2013	Bond Future	Buy	42	36,489.81
R209 On 02/05/2013	Bond Future	Buy	43	36,860.02
R209 On 02/05/2013	Bond Future	Sell	43	0.00
R209 On 01/08/2013	Bond Future	Sell	43	0.00
R209 On 01/08/2013	Bond Future	Buy	43	37,358.61
R209 On 02/05/2013	Bond Future	Buy	49	42,003.28
R209 On 02/05/2013	Bond Future	Sell	49	0.00
R209 On 01/08/2013	Bond Future	Sell	49	0.00
R209 On 01/08/2013	Bond Future	Buy	49	42,571.44
R209 On 02/05/2013	Bond Future	Buy	109	93,435.87
R209 On 02/05/2013	Bond Future	Sell	109	0.00
R209 On 01/08/2013	Bond Future	Sell	109	0.00
R209 On 01/08/2013	Bond Future	Buy	109	94,699.73
R209 On 02/05/2013	Bond Future	Buy	133	114,008.90
R209 On 02/05/2013	Bond Future	Sell	133	0.00
R209 On 01/08/2013	Bond Future	Sell	133	0.00
R209 On 01/08/2013	Bond Future	Buy	133	115,551.05
R209 On 02/05/2013	Bond Future	Buy	1,467	1,257,458.41
R209 On 01/08/2013	Bond Future	Sell	1,467	0.00
R209 On 02/05/2013	Bond Future	Sell	1,467	0.00
R209 On 01/08/2013	Bond Future	Buy	1,467	1,274,000.31
<b>R214 Bond Future</b>				
R214 On 02/05/2013	Bond Future	Sell	770	0.00
R214 On 02/05/2013	Bond Future	Buy	770	673,993.55

**Grand Total for Daily Detailed Turnover:**

**72,816**

**91,321,662.26**