



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 22/04/2013

To Date : 22/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 02/05/2013	Index Future		Sell	37	0.00
ALBI On 01/08/2013	Index Future		Buy	37	0.00
ALBI On 02/05/2013	Index Future		Buy	37	0.00
ALBI On 01/08/2013	Index Future		Sell	37	0.00
ALBI On 02/05/2013	Index Future		Buy	174	0.00
ALBI On 01/08/2013	Index Future		Sell	174	0.00
ALBI On 02/05/2013	Index Future		Sell	174	0.00
ALBI On 01/08/2013	Index Future		Buy	174	0.00
All Bond Term Splits 7-12 Year:					
AL7T On 02/05/2013	Index Future		Sell	1	0.00
AL7T On 01/08/2013	Index Future		Buy	1	0.00
AL7T On 02/05/2013	Index Future		Buy	1	0.00
AL7T On 01/08/2013	Index Future		Sell	1	0.00
ES33 Bond Future					
ES33 On 02/05/2013	Bond Future		Buy	1	940.10
ES33 On 02/05/2013	Bond Future		Sell	1	0.00
ES33 On 02/05/2013	Bond Future		Buy	2	1,880.20
ES33 On 02/05/2013	Bond Future		Sell	2	0.00
ES33 On 01/08/2013	Bond Future		Sell	2	0.00

ES33 On 01/08/2013	Bond Future	Buy	2	1,905.63
ES33 On 02/05/2013	Bond Future	Buy	5	4,700.51
ES33 On 02/05/2013	Bond Future	Sell	5	0.00
ES33 On 02/05/2013	Bond Future	Buy	5	4,700.51
ES33 On 02/05/2013	Bond Future	Sell	5	0.00
ES33 On 02/05/2013	Bond Future	Buy	25	23,502.56
ES33 On 02/05/2013	Bond Future	Sell	25	0.00
ES33 On 01/08/2013	Bond Future	Sell	25	0.00
ES33 On 01/08/2013	Bond Future	Buy	25	23,820.37
ES33 On 02/05/2013	Bond Future	Buy	28	26,322.87
ES33 On 02/05/2013	Bond Future	Sell	28	0.00
ES33 On 01/08/2013	Bond Future	Sell	28	0.00
ES33 On 01/08/2013	Bond Future	Buy	28	26,678.81
ES33 On 02/05/2013	Bond Future	Buy	30	28,203.07
ES33 On 02/05/2013	Bond Future	Sell	30	0.00
ES33 On 01/08/2013	Bond Future	Sell	30	0.00
ES33 On 01/08/2013	Bond Future	Buy	30	28,584.44
ES33 On 02/05/2013	Bond Future	Buy	40	37,604.10
ES33 On 02/05/2013	Bond Future	Sell	40	0.00
ES33 On 01/08/2013	Bond Future	Sell	40	0.00
ES33 On 01/08/2013	Bond Future	Buy	40	38,112.59
ES33 On 02/05/2013	Bond Future	Buy	72	67,687.37
ES33 On 02/05/2013	Bond Future	Sell	72	0.00
ES33 On 01/08/2013	Bond Future	Sell	72	0.00
ES33 On 01/08/2013	Bond Future	Buy	72	68,602.66
ES33 On 02/05/2013	Bond Future	Buy	95	89,309.73
ES33 On 02/05/2013	Bond Future	Sell	95	0.00
ES33 On 01/08/2013	Bond Future	Sell	95	0.00
ES33 On 01/08/2013	Bond Future	Buy	95	90,517.40
New Inflation Linked Index				
IGOV On 02/05/2013	Index Future	Buy	7	0.00
IGOV On 02/05/2013	Index Future	Sell	7	0.00
IGOV On 01/08/2013	Index Future	Sell	7	0.00
IGOV On 01/08/2013	Index Future	Buy	7	0.00
IGOV On 02/05/2013	Index Future	Buy	115	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
IGOV On 02/05/2013			Sell	115	0.00
IGOV On 01/08/2013			Sell	115	0.00
IGOV On 01/08/2013			Buy	115	0.00
IGOV On 02/05/2013			Sell	431	0.00
IGOV On 01/08/2013			Buy	431	0.00
IGOV On 02/05/2013			Buy	431	0.00
IGOV On 01/08/2013			Sell	431	0.00
R157 Bond Future					
R157 On 01/08/2013			Buy	210	254,807.99
R157 On 01/08/2013			Sell	210	0.00
R186 Bond Future					
R186 On 01/08/2013			Sell	4	0.00
R186 On 01/08/2013			Buy	4	5,277.02
R186 On 02/05/2013			Buy	31	41,985.19
R186 On 02/05/2013			Sell	31	0.00
R186 On 01/08/2013			Sell	31	0.00
R186 On 01/08/2013			Buy	31	40,902.74
R186 On 01/08/2013			Sell	100	0.00
R186 On 01/08/2013			Buy	100	131,925.53
R186 On 02/05/2013			Buy	210	284,415.81
R186 On 02/05/2013			Sell	210	0.00
R186 On 01/08/2013			Sell	210	0.00
R186 On 01/08/2013			Buy	210	277,083.07
R186 On 02/05/2013			Buy	238	322,337.92
R186 On 02/05/2013			Sell	238	0.00
R186 On 01/08/2013			Sell	238	0.00
R186 On 01/08/2013			Buy	238	314,027.48
R186 On 02/05/2013			Buy	304	411,725.74
R186 On 02/05/2013			Sell	304	0.00
R186 On 01/08/2013			Sell	304	0.00
R186 On 01/08/2013			Buy	304	401,110.73

R186 On 02/05/2013	Bond Future	Buy	602	815,325.32
R186 On 02/05/2013	Bond Future	Sell	602	0.00
R186 On 01/08/2013	Bond Future	Sell	602	0.00
R186 On 01/08/2013	Bond Future	Buy	602	794,304.81
R186 On 02/05/2013	Bond Future	Buy	655	887,106.46
R186 On 02/05/2013	Bond Future	Sell	655	0.00
R186 On 01/08/2013	Bond Future	Sell	655	0.00
R186 On 01/08/2013	Bond Future	Buy	655	864,235.30
R186 On 02/05/2013	Bond Future	Buy	2,489	3,371,004.53
R186 On 02/05/2013	Bond Future	Sell	2,489	0.00
R186 On 01/08/2013	Bond Future	Sell	2,489	0.00
R186 On 01/08/2013	Bond Future	Buy	2,489	3,284,094.12
R186 On 02/05/2013	Bond Future	Buy	3,052	4,133,509.77
R186 On 02/05/2013	Bond Future	Sell	3,052	0.00
R186 On 01/08/2013	Bond Future	Sell	3,052	0.00
R186 On 01/08/2013	Bond Future	Buy	3,052	4,026,940.65

R204 Bond Future

R204 On 02/05/2013	Bond Future	Buy	30	33,855.50
R204 On 02/05/2013	Bond Future	Sell	30	0.00
R204 On 01/08/2013	Bond Future	Sell	30	0.00
R204 On 01/08/2013	Bond Future	Buy	30	33,095.74
R204 On 02/05/2013	Bond Future	Buy	75	84,638.74
R204 On 02/05/2013	Bond Future	Sell	75	0.00
R204 On 01/08/2013	Bond Future	Sell	75	0.00
R204 On 01/08/2013	Bond Future	Buy	75	82,739.36
R204 On 02/05/2013	Bond Future	Buy	95	107,209.07
R204 On 02/05/2013	Bond Future	Sell	95	0.00
R204 On 01/08/2013	Bond Future	Sell	95	0.00
R204 On 01/08/2013	Bond Future	Buy	95	104,803.18
R204 On 02/05/2013	Bond Future	Buy	315	355,482.70
R204 On 02/05/2013	Bond Future	Sell	315	0.00
R204 On 01/08/2013	Bond Future	Sell	315	0.00
R204 On 01/08/2013	Bond Future	Buy	315	347,505.29

R207 Bond Future

R207 On 02/05/2013	Bond Future	Buy	70	76,065.84
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/05/2013			Sell	70	0.00
R207 On 01/08/2013			Sell	70	0.00
R207 On 01/08/2013			Buy	70	74,527.38
R207 On 02/05/2013			Buy	186	202,117.81
R207 On 02/05/2013			Sell	186	0.00
R207 On 01/08/2013			Sell	186	0.00
R207 On 01/08/2013			Buy	186	198,029.90
R207 On 02/05/2013			Buy	210	228,197.53
R207 On 02/05/2013			Sell	210	0.00
R207 On 01/08/2013			Sell	210	0.00
R207 On 01/08/2013			Buy	210	223,582.15
R208 Bond Futures					
R208 On 02/05/2013			Sell	148	0.00
R208 On 02/05/2013			Buy	148	154,328.64
R209 Bond Future					
R209 On 01/08/2013			Sell	64	0.00
R209 On 01/08/2013			Buy	64	55,360.00
R248 Bond Future					
R248 On 02/05/2013			Buy	603	675,681.58
R248 On 02/05/2013			Sell	603	0.00
Grand Total for Daily Detailed Turnover:				20,378	24,262,413.52