



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 24/04/2013

To Date : 24/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
Inflation Linked Bond Index					
ILBI On 02/05/2013	Index Future		Buy	183	0.00
ILBI On 02/05/2013	Index Future		Sell	183	0.00
ILBI On 01/08/2013	Index Future		Buy	183	0.00
ILBI On 01/08/2013	Index Future		Sell	183	0.00
New Inflation Linked Index					
IGOV On 01/08/2013	Index Future		Sell	80	0.00
IGOV On 01/08/2013	Index Future		Buy	80	0.00
R157 Bond Future					
R157 On 02/05/2013	Bond Future		Buy	15	17,997.56
R157 On 02/05/2013	Bond Future		Sell	15	0.00
R157 On 01/08/2013	Bond Future		Sell	15	0.00
R157 On 01/08/2013	Bond Future		Buy	15	18,233.86
R157 On 02/05/2013	Bond Future		Buy	134	160,778.18
R157 On 02/05/2013	Bond Future		Sell	134	0.00
R157 On 01/08/2013	Bond Future		Buy	134	162,889.14
R157 On 01/08/2013	Bond Future		Sell	134	0.00
R186 Bond Future					
R186 On 02/05/2013	Bond Future		Sell	5	0.00
R186 On 02/05/2013	Bond Future		Buy	5	339.85

R186 On 02/05/2013	Bond Future	Buy	10	678.20
R186 On 02/05/2013	Bond Future	Buy	10	2.60
R186 On 02/05/2013	Bond Future	Buy	535	729,253.15
R186 On 02/05/2013	Bond Future	Sell	535	0.00
R186 On 01/08/2013	Bond Future	Buy	535	710,263.65
R186 On 01/08/2013	Bond Future	Sell	535	0.00
R2023 Bond Future				
R023 On 02/05/2013	Bond Future	Sell	5	0.00
R023 On 02/05/2013	Bond Future	Buy	5	5,574.53
R023 On 01/08/2013	Bond Future	Sell	5	0.00
R023 On 01/08/2013	Bond Future	Buy	5	5,639.09
R203 Bond Future				
R203 On 02/05/2013	Bond Future	Buy	15	16,668.11
R203 On 02/05/2013	Bond Future	Sell	15	0.00
R203 On 01/08/2013	Bond Future	Sell	15	0.00
R203 On 01/08/2013	Bond Future	Buy	15	16,886.95
R203 On 02/05/2013	Bond Future	Buy	69	76,673.30
R203 On 02/05/2013	Bond Future	Sell	69	0.00
R203 On 01/08/2013	Bond Future	Buy	69	77,679.97
R203 On 01/08/2013	Bond Future	Sell	69	0.00
R204 Bond Future				
R204 On 02/05/2013	Bond Future	Buy	278	314,862.47
R204 On 02/05/2013	Bond Future	Sell	278	0.00
R204 On 01/08/2013	Bond Future	Sell	278	0.00
R204 On 01/08/2013	Bond Future	Buy	278	307,677.06
R207 Bond Future				
R207 On 01/08/2013	Bond Future	Sell	10	0.00
R207 On 01/08/2013	Bond Future	Buy	10	10,692.35
R207 On 02/05/2013	Bond Future	Sell	163	0.00
R207 On 02/05/2013	Bond Future	Buy	163	177,598.83
R207 On 01/08/2013	Bond Future	Buy	163	173,931.53
R207 On 01/08/2013	Bond Future	Sell	163	0.00
R208 Bond Futures				
R208 On 02/05/2013	Bond Future	Buy	15	15,701.70
R208 On 02/05/2013	Bond Future	Sell	15	0.00
R208 On 01/08/2013	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 01/08/2013			Buy	15	15,901.48
R208 On 02/05/2013			Buy	50	52,425.64
R208 On 02/05/2013			Sell	50	0.00
R208 On 02/05/2013			Sell	2,184	0.00
R208 On 02/05/2013			Buy	2,184	2,286,168.18
R208 On 01/08/2013			Buy	2,184	2,315,255.12
R208 On 01/08/2013			Sell	2,184	0.00
R209 Bond Future					
R209 On 02/05/2013			Buy	55	47,423.33
R209 On 02/05/2013			Sell	55	0.00
R209 On 01/08/2013			Buy	55	48,045.95
R209 On 01/08/2013			Sell	55	0.00
R209 On 02/05/2013			Buy	3,670	3,164,429.24
R209 On 02/05/2013			Sell	3,670	0.00
R209 On 01/08/2013			Sell	3,670	0.00
R209 On 01/08/2013			Buy	3,670	3,205,975.48
R212 Bond Future					
R212 On 02/05/2013			Buy	83	114,221.03
R212 On 02/05/2013			Sell	83	0.00
R213 Bond Future					
R213 On 02/05/2013			Buy	10	9,759.46
R213 On 02/05/2013			Sell	10	0.00
R213 On 01/08/2013			Buy	10	9,887.59
R213 On 01/08/2013			Sell	10	0.00
R213 On 02/05/2013			Sell	93	0.00
R213 On 02/05/2013			Buy	93	90,762.98
R213 On 01/08/2013			Sell	93	0.00
R213 On 01/08/2013			Buy	93	91,954.56
R214 Bond Future					
R214 On 02/05/2013			Buy	5	4,398.49
R214 On 02/05/2013			Sell	5	0.00
R214 On 01/08/2013			Buy	5	4,456.24

R214 On 01/08/2013	Bond Future	Sell	5	0.00
R214 On 02/05/2013	Bond Future	Buy	157	138,112.44
R214 On 02/05/2013	Bond Future	Sell	157	0.00
R214 On 01/08/2013	Bond Future	Sell	157	0.00
R214 On 01/08/2013	Bond Future	Buy	157	139,925.87

Grand Total for Daily Detailed Turnover:

15,410

14,739,125.14