



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 26/04/2013

To Date : 26/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 01/08/2013	Index Future		Buy	145	0.00
ALBI On 01/08/2013	Index Future		Sell	145	0.00
ALBI On 02/05/2013	Index Future		Sell	145	0.00
ALBI On 02/05/2013	Index Future		Buy	145	0.00
ALBI On 01/08/2013	Index Future		Sell	145	0.00
ALBI On 01/08/2013	Index Future		Buy	145	0.00
ALBI On 02/05/2013	Index Future		Buy	196	0.00
ALBI On 02/05/2013	Index Future		Sell	196	0.00
ALBI On 02/05/2013	Index Future		Sell	341	0.00
ALBI On 02/05/2013	Index Future		Buy	341	0.00
New Inflation Linked Index					
IGOV On 02/05/2013	Index Future		Buy	5	0.00
IGOV On 02/05/2013	Index Future		Sell	5	0.00
IGOV On 01/08/2013	Index Future		Sell	5	0.00
IGOV On 01/08/2013	Index Future		Buy	5	0.00
R157 Bond Future					
R157 On 02/05/2013	Bond Future		Sell	141	0.00
R157 On 02/05/2013	Bond Future		Buy	141	169,585.83
R157 On 02/05/2013	Bond Future		Sell	141	0.00

R157 On 02/05/2013	Bond Future	Buy	141	169,241.19
R157 On 02/05/2013	Bond Future	Buy	141	169,585.83
R157 On 02/05/2013	Bond Future	Sell	141	0.00
R157 On 02/05/2013	Bond Future	Sell	141	0.00
R157 On 02/05/2013	Bond Future	Buy	141	169,275.60
R157 On 01/08/2013	Bond Future	Sell	6,490	0.00
R157 On 01/08/2013	Bond Future	Buy	6,490	7,896,212.96
R186 Bond Future				
R186 On 02/05/2013	Bond Future	Sell	12	0.00
R186 On 02/05/2013	Bond Future	Buy	12	16,455.40
R186 On 02/05/2013	Bond Future	Buy	12	16,326.88
R186 On 02/05/2013	Bond Future	Sell	12	0.00
R186 On 02/05/2013	Bond Future	Sell	12	0.00
R186 On 02/05/2013	Bond Future	Buy	12	16,455.40
R186 On 02/05/2013	Bond Future	Sell	12	0.00
R186 On 02/05/2013	Bond Future	Buy	12	16,339.67
R186 On 02/05/2013	Bond Future	Buy	24	32,910.79
R186 On 02/05/2013	Bond Future	Sell	24	0.00
R186 On 01/08/2013	Bond Future	Buy	67	88,487.11
R186 On 01/08/2013	Bond Future	Sell	67	0.00
R186 On 01/08/2013	Bond Future	Buy	100	132,111.90
R186 On 01/08/2013	Bond Future	Sell	100	0.00
R186 On 01/08/2013	Bond Future	Sell	126	0.00
R186 On 01/08/2013	Bond Future	Buy	126	166,598.26
R197 Bond Future				
R197 On 02/05/2013	Bond Future	Sell	40	0.00
R197 On 02/05/2013	Bond Future	Buy	40	119,152.40
R201 Bond Future				
R201 On 02/05/2013	Bond Future	Sell	4	0.00
R201 On 02/05/2013	Bond Future	Buy	4	4,362.05
R201 On 02/05/2013	Bond Future	Sell	4	0.00
R201 On 02/05/2013	Bond Future	Buy	4	4,355.65
R201 On 02/05/2013	Bond Future	Sell	4	0.00
R201 On 02/05/2013	Bond Future	Buy	4	4,362.05
R201 On 02/05/2013	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 02/05/2013			Buy	4	4,356.29
R201 On 02/05/2013			Buy	8	8,724.10
R201 On 02/05/2013			Sell	8	0.00
R202 Bond Future					
R202 On 02/05/2013			Sell	1	0.00
R202 On 02/05/2013			Buy	1	2,231.85
R2023 Bond Future					
R023 On 02/05/2013			Sell	2	0.00
R023 On 02/05/2013			Buy	2	2,244.08
R023 On 02/05/2013			Buy	2	2,228.67
R023 On 02/05/2013			Sell	2	0.00
R023 On 02/05/2013			Buy	2	2,244.08
R023 On 02/05/2013			Sell	2	0.00
R023 On 02/05/2013			Sell	2	0.00
R023 On 02/05/2013			Buy	2	2,230.20
R203 Bond Future					
R203 On 02/05/2013			Sell	22	0.00
R203 On 02/05/2013			Buy	22	24,555.68
R203 On 02/05/2013			Buy	22	24,466.44
R203 On 02/05/2013			Sell	22	0.00
R203 On 02/05/2013			Buy	22	24,555.68
R203 On 02/05/2013			Sell	22	0.00
R203 On 02/05/2013			Sell	22	0.00
R203 On 02/05/2013			Buy	22	24,475.35
R203 On 01/08/2013			Sell	31	0.00
R203 On 01/08/2013			Buy	31	34,922.47
R203 On 01/08/2013			Buy	456	513,698.23
R203 On 01/08/2013			Sell	456	0.00
R203 On 02/05/2013			Sell	456	0.00
R203 On 02/05/2013			Buy	456	506,927.72
R204 Bond Future					
R204 On 02/05/2013			Sell	24	0.00

R204 On 02/05/2013	Bond Future	Buy	24	27,330.18
R204 On 02/05/2013	Bond Future	Sell	24	0.00
R204 On 02/05/2013	Bond Future	Buy	24	27,209.02
R204 On 02/05/2013	Bond Future	Buy	24	27,330.18
R204 On 02/05/2013	Bond Future	Sell	24	0.00
R204 On 02/05/2013	Bond Future	Sell	24	0.00
R204 On 02/05/2013	Bond Future	Buy	24	27,221.11
R206 Bond Future				
R206 On 02/05/2013	Bond Future	Sell	23	0.00
R206 On 02/05/2013	Bond Future	Buy	23	23,908.20
R206 On 02/05/2013	Bond Future	Buy	23	23,892.53
R206 On 02/05/2013	Bond Future	Sell	23	0.00
R206 On 02/05/2013	Bond Future	Buy	23	23,908.20
R206 On 02/05/2013	Bond Future	Sell	23	0.00
R206 On 02/05/2013	Bond Future	Sell	23	0.00
R206 On 02/05/2013	Bond Future	Buy	23	23,894.09
R207 Bond Future				
R207 On 02/05/2013	Bond Future	Buy	90	98,070.55
R207 On 02/05/2013	Bond Future	Sell	90	0.00
R208 Bond Futures				
R208 On 02/05/2013	Bond Future	Sell	47	0.00
R208 On 02/05/2013	Bond Future	Buy	47	49,502.76
R208 On 02/05/2013	Bond Future	Sell	47	0.00
R208 On 02/05/2013	Bond Future	Buy	47	49,203.33
R208 On 02/05/2013	Bond Future	Buy	47	49,502.76
R208 On 02/05/2013	Bond Future	Sell	47	0.00
R208 On 02/05/2013	Bond Future	Sell	47	0.00
R208 On 02/05/2013	Bond Future	Buy	47	49,233.17
R209 Bond Future				
R209 On 02/05/2013	Bond Future	Sell	33	0.00
R209 On 02/05/2013	Bond Future	Buy	33	28,664.62
R209 On 02/05/2013	Bond Future	Buy	33	28,347.08
R209 On 02/05/2013	Bond Future	Sell	33	0.00
R209 On 02/05/2013	Bond Future	Buy	33	28,664.62
R209 On 02/05/2013	Bond Future	Sell	33	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/05/2013			Sell	33	0.00
R209 On 02/05/2013			Buy	33	28,378.59
R209 On 01/08/2013			Buy	279	241,445.01
R209 On 01/08/2013			Sell	279	0.00
R209 On 01/08/2013			Buy	286	247,502.77
R209 On 01/08/2013			Sell	286	0.00
R209 On 02/05/2013			Buy	327	279,359.04
R209 On 02/05/2013			Sell	327	0.00
R210 Bond Future					
R210 On 02/05/2013			Buy	7	11,974.27
R210 On 02/05/2013			Sell	7	0.00
R211 Bond Future					
R211 On 02/05/2013			Sell	7	0.00
R211 On 02/05/2013			Buy	7	9,095.66
R212 Bond Future					
R212 On 02/05/2013			Buy	11	15,162.73
R212 On 02/05/2013			Sell	11	0.00
R212 On 02/05/2013			Sell	68	0.00
R212 On 02/05/2013			Buy	68	93,730.52
R213 Bond Future					
R213 On 02/05/2013			Sell	5	0.00
R213 On 02/05/2013			Buy	5	4,923.69
R213 On 02/05/2013			Sell	5	0.00
R213 On 02/05/2013			Buy	5	4,875.56
R213 On 02/05/2013			Buy	5	4,923.69
R213 On 02/05/2013			Sell	5	0.00
R213 On 02/05/2013			Sell	5	0.00
R213 On 02/05/2013			Buy	5	4,880.34
Grand Total for Daily Detailed Turnover:				11,108	11,901,814.10