



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 29/04/2013

To Date : 29/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 01/08/2013	Index Future		Sell	2	0.00
ALBI On 01/08/2013	Index Future		Buy	2	0.00
ALBI On 01/08/2013	Index Future		Buy	3	0.00
ALBI On 01/08/2013	Index Future		Sell	3	0.00
<b>R157 Bond Future</b>					
R157 On 02/05/2013	Bond Future		Buy	80	96,165.30
R157 On 02/05/2013	Bond Future		Sell	80	0.00
R157 On 02/05/2013	Bond Future		Buy	525	631,084.76
R157 On 02/05/2013	Bond Future		Sell	525	0.00
R157 On 01/08/2013	Bond Future		Sell	863	0.00
R157 On 01/08/2013	Bond Future		Buy	863	1,049,560.49
R157 On 01/08/2013	Bond Future		Buy	2,160	2,630,500.49
R157 On 01/08/2013	Bond Future		Sell	2,160	0.00
R157 On 01/08/2013	Bond Future		Sell	3,141	0.00
R157 On 01/08/2013	Bond Future		Buy	3,141	3,820,676.91
R157 On 02/05/2013	Bond Future		Buy	3,141	3,774,145.50
R157 On 02/05/2013	Bond Future		Sell	3,141	0.00
<b>R186 Bond Future</b>					
R186 On 02/05/2013	Bond Future		Buy	5	6,800.72

R186 On 02/05/2013	Bond Future	Sell	5	0.00
R186 On 01/08/2013	Bond Future	Buy	20	26,492.03
R186 On 01/08/2013	Bond Future	Sell	20	0.00
R186 On 02/05/2013	Bond Future	Sell	20	0.00
R186 On 02/05/2013	Bond Future	Buy	20	27,203.31
R186 On 02/05/2013	Bond Future	Buy	100	6,752.24
R186 On 02/05/2013	Bond Future	Sell	100	0.00
R186 On 01/08/2013	Bond Future	Sell	200	0.00
R186 On 01/08/2013	Bond Future	Buy	200	265,062.76
R186 On 02/05/2013	Bond Future	Buy	1,501	2,052,821.34
R186 On 02/05/2013	Bond Future	Sell	1,501	0.00
R186 On 01/08/2013	Bond Future	Sell	1,501	0.00
R186 On 01/08/2013	Bond Future	Buy	1,501	1,999,622.44
R186 On 02/05/2013	Bond Future	Buy	4,889	6,649,744.50
R186 On 02/05/2013	Bond Future	Sell	4,889	0.00
R186 On 01/08/2013	Bond Future	Sell	4,889	0.00
R186 On 01/08/2013	Bond Future	Buy	4,889	6,475,151.47
R186 On 01/08/2013	Bond Future	Buy	5,790	7,713,400.37
R186 On 01/08/2013	Bond Future	Sell	5,790	0.00
R186 On 02/05/2013	Bond Future	Sell	5,790	0.00
R186 On 02/05/2013	Bond Future	Buy	5,790	7,918,611.28
<b>R2023 Bond Future</b>				
R023 On 02/05/2013	Bond Future	Buy	6,130	6,835,803.91
R023 On 02/05/2013	Bond Future	Sell	6,130	0.00
R023 On 01/08/2013	Bond Future	Sell	6,130	0.00
R023 On 01/08/2013	Bond Future	Buy	6,130	6,913,854.13
<b>R203 Bond Future</b>				
R203 On 02/05/2013	Bond Future	Sell	2	0.00
R203 On 02/05/2013	Bond Future	Buy	2	2,227.45
R203 On 02/05/2013	Bond Future	Sell	706	0.00
R203 On 02/05/2013	Bond Future	Buy	706	785,129.68
R203 On 01/08/2013	Bond Future	Buy	706	795,013.89
R203 On 01/08/2013	Bond Future	Sell	706	0.00
R203 On 01/08/2013	Bond Future	Buy	934	1,053,297.49
R203 On 01/08/2013	Bond Future	Sell	934	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 02/05/2013			Sell	934	0.00
R203 On 02/05/2013			Buy	934	1,040,219.24
R203 On 01/08/2013			Sell	1,515	0.00
R203 On 01/08/2013			Buy	1,515	1,708,507.16
R203 On 02/05/2013			Buy	1,515	1,687,293.53
R203 On 02/05/2013			Sell	1,515	0.00
<b>R204 Bond Future</b>					
R204 On 01/08/2013			Sell	204	0.00
R204 On 01/08/2013			Buy	204	226,667.75
R204 On 02/05/2013			Sell	204	0.00
R204 On 02/05/2013			Buy	204	231,842.51
R204 On 02/05/2013			Buy	9,085	10,324,947.15
R204 On 02/05/2013			Sell	9,085	0.00
R204 On 01/08/2013			Buy	10,695	11,883,389.90
R204 On 01/08/2013			Sell	10,695	0.00
<b>R207 Bond Future</b>					
R207 On 02/05/2013			Sell	2,200	0.00
R207 On 02/05/2013			Buy	2,200	2,411,123.44
R207 On 01/08/2013			Sell	2,200	0.00
R207 On 01/08/2013			Buy	2,200	2,361,443.26
R207 On 02/05/2013			Buy	2,428	2,661,003.51
R207 On 02/05/2013			Sell	2,428	0.00
R207 On 01/08/2013			Buy	2,428	2,606,174.65
R207 On 01/08/2013			Sell	2,428	0.00
<b>R208 Bond Futures</b>					
R208 On 02/05/2013			Buy	222	233,259.51
R208 On 02/05/2013			Sell	222	0.00
R208 On 01/08/2013			Sell	222	0.00
R208 On 01/08/2013			Buy	222	236,196.03
R208 On 02/05/2013			Sell	448	0.00
R208 On 02/05/2013			Buy	448	470,721.89
R208 On 01/08/2013			Buy	448	476,647.85

R208 On 01/08/2013	Bond Future	Sell	448	0.00
R208 On 01/08/2013	Bond Future	Buy	897	956,224.87
R208 On 01/08/2013	Bond Future	Sell	897	0.00
R208 On 02/05/2013	Bond Future	Sell	3,170	0.00
R208 On 02/05/2013	Bond Future	Buy	3,170	3,320,672.64
R208 On 01/08/2013	Bond Future	Sell	3,170	0.00
R208 On 01/08/2013	Bond Future	Buy	3,170	3,361,613.19
R208 On 02/05/2013	Bond Future	Sell	3,591	0.00
R208 On 02/05/2013	Bond Future	Buy	3,591	3,774,204.20
<b>R209 Bond Future</b>				
R209 On 02/05/2013	Bond Future	Sell	2,608	0.00
R209 On 02/05/2013	Bond Future	Buy	2,608	2,249,326.19
R209 On 01/08/2013	Bond Future	Buy	2,608	2,278,518.84
R209 On 01/08/2013	Bond Future	Sell	2,608	0.00
<b>R213 Bond Future</b>				
R213 On 02/05/2013	Bond Future	Sell	6,090	0.00
R213 On 02/05/2013	Bond Future	Buy	6,090	5,974,218.75
R213 On 01/08/2013	Bond Future	Buy	6,090	6,052,537.37
R213 On 01/08/2013	Bond Future	Sell	6,090	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>112,200</b>	<b>128,055,875.88</b>