



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 24/07/2013

To Date : 24/07/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 01/08/2013			Buy	1	4,293.48
ALBI On 01/08/2013			Sell	1	0.00
ALBI On 07/11/2013			Sell	1	0.00
ALBI On 07/11/2013			Buy	1	4,355.90
ALBI On 07/11/2013			Sell	1	0.00
ALBI On 07/11/2013			Buy	1	4,355.90
ALBI On 01/08/2013			Buy	1	4,293.48
ALBI On 01/08/2013			Sell	1	0.00
ALBI On 07/11/2013			Buy	32	139,451.84
ALBI On 07/11/2013			Sell	32	0.00
ALBI On 01/08/2013			Sell	32	0.00
ALBI On 01/08/2013			Buy	32	137,467.84
ALBI On 07/11/2013			Sell	169	0.00
ALBI On 07/11/2013			Buy	169	736,480.03
ALBI On 01/08/2013			Buy	169	726,002.03
ALBI On 01/08/2013			Sell	169	0.00
All Bond Term Splits 7-12 Years					
AL7T On 07/11/2013			Sell	1	0.00
AL7T On 07/11/2013			Buy	1	4,851.87
AL7T On 01/08/2013			Buy	1	4,782.85
AL7T On 01/08/2013			Sell	1	0.00

ES33 Bond Future

ES33 On 07/11/2013	Bond Future	Sell	2	0.00
ES33 On 07/11/2013	Bond Future	Buy	2	167.36
ES33 On 07/11/2013	Bond Future	Sell	2	0.00
ES33 On 07/11/2013	Bond Future	Buy	2	167.36
ES33 On 01/08/2013	Bond Future	Buy	2	172.42
ES33 On 01/08/2013	Bond Future	Sell	2	0.00
ES33 On 01/08/2013	Bond Future	Buy	2	172.42
ES33 On 01/08/2013	Bond Future	Sell	2	0.00
ES33 On 07/11/2013	Bond Future	Sell	4	0.00
ES33 On 07/11/2013	Bond Future	Buy	4	334.72
ES33 On 01/08/2013	Bond Future	Buy	4	344.84
ES33 On 01/08/2013	Bond Future	Sell	4	0.00
ES33 On 07/11/2013	Bond Future	Sell	25	0.00
ES33 On 07/11/2013	Bond Future	Buy	25	2,092.03
ES33 On 01/08/2013	Bond Future	Buy	25	2,155.25
ES33 On 01/08/2013	Bond Future	Sell	25	0.00
ES33 On 07/11/2013	Bond Future	Sell	28	0.00
ES33 On 07/11/2013	Bond Future	Buy	28	2,343.07
ES33 On 01/08/2013	Bond Future	Buy	28	2,413.88
ES33 On 01/08/2013	Bond Future	Sell	28	0.00
ES33 On 07/11/2013	Bond Future	Sell	30	0.00
ES33 On 07/11/2013	Bond Future	Buy	30	2,510.44
ES33 On 01/08/2013	Bond Future	Buy	30	2,586.31
ES33 On 01/08/2013	Bond Future	Sell	30	0.00
ES33 On 07/11/2013	Bond Future	Sell	40	0.00
ES33 On 07/11/2013	Bond Future	Buy	40	3,347.25
ES33 On 01/08/2013	Bond Future	Buy	40	3,448.41
ES33 On 01/08/2013	Bond Future	Sell	40	0.00
ES33 On 07/11/2013	Bond Future	Sell	56	0.00
ES33 On 07/11/2013	Bond Future	Buy	56	4,686.15
ES33 On 01/08/2013	Bond Future	Buy	56	4,827.77
ES33 On 01/08/2013	Bond Future	Sell	56	0.00
ES33 On 07/11/2013	Bond Future	Sell	63	0.00
ES33 On 07/11/2013	Bond Future	Buy	63	5,271.91
ES33 On 01/08/2013	Bond Future	Buy	63	5,431.24
ES33 On 01/08/2013	Bond Future	Sell	63	0.00
ES33 On 07/11/2013	Bond Future	Sell	72	0.00
ES33 On 07/11/2013	Bond Future	Buy	72	6,025.04
ES33 On 01/08/2013	Bond Future	Buy	72	6,207.13
ES33 On 01/08/2013	Bond Future	Sell	72	0.00
ES33 On 07/11/2013	Bond Future	Sell	95	0.00
ES33 On 07/11/2013	Bond Future	Buy	95	7,949.71
ES33 On 01/08/2013	Bond Future	Buy	95	8,189.97
ES33 On 01/08/2013	Bond Future	Sell	95	0.00
ES33 On 07/11/2013	Bond Future	Sell	109	0.00
ES33 On 07/11/2013	Bond Future	Buy	109	9,121.25

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
ES33 On 01/08/2013			Buy	109	9,396.91
ES33 On 01/08/2013			Sell	109	0.00
ES33 On 07/11/2013			Sell	389	0.00
ES33 On 07/11/2013			Buy	389	32,551.98
ES33 On 01/08/2013			Buy	389	33,535.76
ES33 On 01/08/2013			Sell	389	0.00
ES33 On 07/11/2013			Sell	401	0.00
ES33 On 07/11/2013			Buy	401	33,556.15
ES33 On 01/08/2013			Buy	401	34,570.28
ES33 On 01/08/2013			Sell	401	0.00
ES33 On 07/11/2013			Sell	466	0.00
ES33 On 07/11/2013			Buy	466	38,995.43
ES33 On 01/08/2013			Buy	466	40,173.94
ES33 On 01/08/2013			Sell	466	0.00
ES33 On 07/11/2013			Sell	959	0.00
ES33 On 07/11/2013			Buy	959	80,250.24
ES33 On 01/08/2013			Buy	959	82,675.55
ES33 On 01/08/2013			Sell	959	0.00
ES33 On 07/11/2013			Sell	1,640	0.00
ES33 On 07/11/2013			Buy	1,640	137,237.12
ES33 On 01/08/2013			Buy	1,640	141,384.68
ES33 On 01/08/2013			Sell	1,640	0.00
ES33 On 07/11/2013			Sell	1,911	0.00
ES33 On 07/11/2013			Buy	1,911	159,914.72
ES33 On 01/08/2013			Buy	1,911	164,747.63
ES33 On 01/08/2013			Sell	1,911	0.00
I2050 Bond Future					
2050 On 07/11/2013			Sell	122	0.00
2050 On 07/11/2013			Buy	122	13,542.98
2050 On 01/08/2013			Buy	122	13,343.99
2050 On 01/08/2013			Sell	122	0.00
New Inflation Linked Index					
IGOV On 07/11/2013			Sell	7	0.00
IGOV On 07/11/2013			Buy	7	14,045.57
IGOV On 01/08/2013			Buy	7	13,849.50
IGOV On 01/08/2013			Sell	7	0.00
IGOV On 07/11/2013			Sell	115	0.00
IGOV On 07/11/2013			Buy	115	230,748.65
IGOV On 01/08/2013			Buy	115	227,527.50

IGOV On 01/08/2013	Index Future	Sell	115	0.00
IGOV On 01/08/2013	Index Future	Buy	161	318,855.67
IGOV On 01/08/2013	Index Future	Sell	161	0.00
IGOV On 06/02/2014	Index Future	Sell	161	0.00
IGOV On 06/02/2014	Index Future	Buy	161	328,192.06
IGOV On 07/11/2013	Index Future	Sell	431	0.00
IGOV On 07/11/2013	Index Future	Buy	431	865,456.62
IGOV On 01/08/2013	Index Future	Buy	431	852,746.43
IGOV On 01/08/2013	Index Future	Sell	431	0.00

R186 Bond Future

R186 On 01/08/2013	Bond Future	Sell	40	0.00
R186 On 01/08/2013	Bond Future	Buy	40	4,876.38
R186 On 01/08/2013	Bond Future	Sell	50	0.00
R186 On 01/08/2013	Bond Future	Buy	50	6,084.49

R197 Bond Future

R197 On 01/08/2013	Bond Future	Buy	7	1,948.70
R197 On 01/08/2013	Bond Future	Sell	7	0.00
R197 On 07/11/2013	Bond Future	Sell	7	0.00
R197 On 07/11/2013	Bond Future	Buy	7	1,977.77
R197 On 01/08/2013	Bond Future	Buy	8	2,227.09
R197 On 01/08/2013	Bond Future	Sell	8	0.00
R197 On 07/11/2013	Bond Future	Sell	8	0.00
R197 On 07/11/2013	Bond Future	Buy	8	2,260.31
R197 On 01/08/2013	Bond Future	Buy	9	2,505.47
R197 On 01/08/2013	Bond Future	Sell	9	0.00
R197 On 07/11/2013	Bond Future	Sell	9	0.00
R197 On 07/11/2013	Bond Future	Buy	9	2,542.85
R197 On 01/08/2013	Bond Future	Buy	11	3,062.25
R197 On 01/08/2013	Bond Future	Sell	11	0.00
R197 On 07/11/2013	Bond Future	Sell	11	0.00
R197 On 07/11/2013	Bond Future	Buy	11	3,107.93
R197 On 01/08/2013	Bond Future	Buy	12	3,340.63
R197 On 01/08/2013	Bond Future	Sell	12	0.00
R197 On 07/11/2013	Bond Future	Sell	12	0.00
R197 On 07/11/2013	Bond Future	Buy	12	3,390.47
R197 On 01/08/2013	Bond Future	Buy	20	5,567.72
R197 On 01/08/2013	Bond Future	Sell	20	0.00
R197 On 07/11/2013	Bond Future	Sell	20	0.00
R197 On 07/11/2013	Bond Future	Buy	20	5,650.78
R197 On 01/08/2013	Bond Future	Buy	27	7,516.42
R197 On 01/08/2013	Bond Future	Sell	27	0.00
R197 On 07/11/2013	Bond Future	Sell	27	0.00
R197 On 07/11/2013	Bond Future	Buy	27	7,628.55
R197 On 01/08/2013	Bond Future	Buy	41	11,413.83

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R197 On 01/08/2013			Sell	41	0.00
R197 On 07/11/2013			Sell	41	0.00
R197 On 07/11/2013			Buy	41	11,584.10
R197 On 01/08/2013			Buy	47	13,084.14
R197 On 01/08/2013			Sell	47	0.00
R197 On 07/11/2013			Sell	47	0.00
R197 On 07/11/2013			Buy	47	13,279.33
R197 On 01/08/2013			Buy	105	29,230.53
R197 On 01/08/2013			Sell	105	0.00
R197 On 07/11/2013			Sell	105	0.00
R197 On 07/11/2013			Buy	105	29,666.60
R197 On 01/08/2013			Buy	108	30,065.69
R197 On 01/08/2013			Sell	108	0.00
R197 On 07/11/2013			Sell	108	0.00
R197 On 07/11/2013			Buy	108	30,514.21
R197 On 01/08/2013			Buy	128	35,633.41
R197 On 01/08/2013			Sell	128	0.00
R197 On 07/11/2013			Sell	128	0.00
R197 On 07/11/2013			Buy	128	36,164.99
R197 On 01/08/2013			Buy	129	35,911.79
R197 On 01/08/2013			Sell	129	0.00
R197 On 07/11/2013			Sell	129	0.00
R197 On 07/11/2013			Buy	129	36,447.53
R197 On 01/08/2013			Buy	160	44,541.76
R197 On 01/08/2013			Sell	160	0.00
R197 On 07/11/2013			Sell	160	0.00
R197 On 07/11/2013			Buy	160	45,206.24
R197 On 01/08/2013			Buy	551	153,390.69
R197 On 01/08/2013			Sell	551	0.00
R197 On 07/11/2013			Sell	551	0.00
R197 On 07/11/2013			Buy	551	155,678.99
R197 On 01/08/2013			Buy	686	190,972.80
R197 On 01/08/2013			Sell	686	0.00
R197 On 07/11/2013			Sell	686	0.00
R197 On 07/11/2013			Buy	686	193,821.75
R202 Bond Future					
R202 On 07/11/2013			Sell	12	0.00
R202 On 07/11/2013			Buy	12	2,558.68
R202 On 01/08/2013			Buy	12	2,521.07
R202 On 01/08/2013			Sell	12	0.00
R202 On 07/11/2013			Sell	21	0.00

R202 On 07/11/2013	Bond Future	Buy	21	4,477.68
R202 On 01/08/2013	Bond Future	Buy	21	4,411.87
R202 On 01/08/2013	Bond Future	Sell	21	0.00
R202 On 07/11/2013	Bond Future	Sell	24	0.00
R202 On 07/11/2013	Bond Future	Buy	24	5,117.35
R202 On 01/08/2013	Bond Future	Buy	24	5,042.14
R202 On 01/08/2013	Bond Future	Sell	24	0.00
R202 On 07/11/2013	Bond Future	Sell	43	0.00
R202 On 07/11/2013	Bond Future	Buy	43	9,168.59
R202 On 01/08/2013	Bond Future	Buy	43	9,033.83
R202 On 01/08/2013	Bond Future	Sell	43	0.00
R202 On 07/11/2013	Bond Future	Sell	94	0.00
R202 On 07/11/2013	Bond Future	Buy	94	20,042.96
R202 On 01/08/2013	Bond Future	Buy	94	19,748.37
R202 On 01/08/2013	Bond Future	Sell	94	0.00
R202 On 07/11/2013	Bond Future	Sell	96	0.00
R202 On 07/11/2013	Bond Future	Buy	96	20,469.41
R202 On 01/08/2013	Bond Future	Buy	96	20,168.54
R202 On 01/08/2013	Bond Future	Sell	96	0.00
R202 On 07/11/2013	Bond Future	Sell	104	0.00
R202 On 07/11/2013	Bond Future	Buy	104	22,175.19
R202 On 01/08/2013	Bond Future	Buy	104	21,849.26
R202 On 01/08/2013	Bond Future	Sell	104	0.00
R202 On 07/11/2013	Bond Future	Sell	186	0.00
R202 On 07/11/2013	Bond Future	Buy	186	39,659.48
R202 On 01/08/2013	Bond Future	Buy	186	39,076.55
R202 On 01/08/2013	Bond Future	Sell	186	0.00
R202 On 07/11/2013	Bond Future	Sell	227	0.00
R202 On 07/11/2013	Bond Future	Buy	227	48,401.62
R202 On 01/08/2013	Bond Future	Buy	227	47,690.20
R202 On 01/08/2013	Bond Future	Sell	227	0.00
R202 On 07/11/2013	Bond Future	Sell	1,874	0.00
R202 On 07/11/2013	Bond Future	Buy	1,874	399,579.90
R202 On 01/08/2013	Bond Future	Buy	1,874	393,706.79
R202 On 01/08/2013	Bond Future	Sell	1,874	0.00
R202 On 07/11/2013	Bond Future	Sell	2,969	0.00
R202 On 07/11/2013	Bond Future	Buy	2,969	633,059.09
R202 On 01/08/2013	Bond Future	Buy	2,969	623,754.24
R202 On 01/08/2013	Bond Future	Sell	2,969	0.00
R202 On 07/11/2013	Bond Future	Sell	4,254	0.00
R202 On 07/11/2013	Bond Future	Buy	4,254	907,050.64
R202 On 01/08/2013	Bond Future	Buy	4,254	893,718.61
R202 On 01/08/2013	Bond Future	Sell	4,254	0.00
R202 On 07/11/2013	Bond Future	Sell	10,298	0.00
R202 On 07/11/2013	Bond Future	Buy	10,298	2,195,770.45
R202 On 01/08/2013	Bond Future	Buy	10,298	2,163,496.52

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 01/08/2013			Sell	10,298	0.00
R212 Bond Future					
R212 On 01/08/2013			Sell	4	0.00
R212 On 01/08/2013			Buy	4	522.32
R212 On 07/11/2013			Buy	4	529.55
R212 On 07/11/2013			Sell	4	0.00
R212 On 01/08/2013			Buy	5	652.90
R212 On 01/08/2013			Sell	5	0.00
R212 On 07/11/2013			Sell	5	0.00
R212 On 07/11/2013			Buy	5	661.94
R212 On 01/08/2013			Buy	9	1,175.21
R212 On 01/08/2013			Sell	9	0.00
R212 On 07/11/2013			Sell	9	0.00
R212 On 07/11/2013			Buy	9	1,191.48
R212 On 01/08/2013			Sell	10	0.00
R212 On 01/08/2013			Buy	10	1,305.79
R212 On 01/08/2013			Buy	10	1,305.79
R212 On 01/08/2013			Sell	10	0.00
R212 On 07/11/2013			Buy	10	1,323.87
R212 On 07/11/2013			Sell	10	0.00
R212 On 07/11/2013			Sell	10	0.00
R212 On 07/11/2013			Buy	10	1,323.87
R212 On 01/08/2013			Buy	16	2,089.26
R212 On 01/08/2013			Sell	16	0.00
R212 On 07/11/2013			Sell	16	0.00
R212 On 07/11/2013			Buy	16	2,118.19
R212 On 01/08/2013			Buy	18	2,350.42
R212 On 01/08/2013			Sell	18	0.00
R212 On 07/11/2013			Sell	18	0.00
R212 On 07/11/2013			Buy	18	2,382.97
R212 On 01/08/2013			Buy	24	3,133.90
R212 On 01/08/2013			Sell	24	0.00
R212 On 07/11/2013			Sell	24	0.00
R212 On 07/11/2013			Buy	24	3,177.29
R212 On 01/08/2013			Buy	38	4,962.00
R212 On 01/08/2013			Sell	38	0.00
R212 On 07/11/2013			Sell	38	0.00
R212 On 07/11/2013			Buy	38	5,030.71
R212 On 01/08/2013			Buy	44	5,745.48
R212 On 01/08/2013			Sell	44	0.00
R212 On 07/11/2013			Sell	44	0.00

R212 On 07/11/2013	Bond Future	Buy	44	5,825.03
R212 On 01/08/2013	Bond Future	Buy	59	7,704.16
R212 On 01/08/2013	Bond Future	Sell	59	0.00
R212 On 07/11/2013	Bond Future	Sell	59	0.00
R212 On 07/11/2013	Bond Future	Buy	59	7,810.83
R212 On 01/08/2013	Bond Future	Sell	65	0.00
R212 On 01/08/2013	Bond Future	Buy	65	8,487.64
R212 On 07/11/2013	Bond Future	Buy	65	8,605.16
R212 On 07/11/2013	Bond Future	Sell	65	0.00
R212 On 01/08/2013	Bond Future	Buy	95	12,405.01
R212 On 01/08/2013	Bond Future	Sell	95	0.00
R212 On 07/11/2013	Bond Future	Sell	95	0.00
R212 On 07/11/2013	Bond Future	Buy	95	12,576.77
R212 On 01/08/2013	Bond Future	Buy	111	14,494.27
R212 On 01/08/2013	Bond Future	Sell	111	0.00
R212 On 07/11/2013	Bond Future	Sell	111	0.00
R212 On 07/11/2013	Bond Future	Buy	111	14,694.96
R212 On 01/08/2013	Bond Future	Buy	119	15,538.90
R212 On 01/08/2013	Bond Future	Sell	119	0.00
R212 On 07/11/2013	Bond Future	Sell	119	0.00
R212 On 07/11/2013	Bond Future	Buy	119	15,754.05
R212 On 01/08/2013	Bond Future	Sell	121	0.00
R212 On 01/08/2013	Bond Future	Buy	121	15,800.06
R212 On 07/11/2013	Bond Future	Buy	121	16,018.83
R212 On 07/11/2013	Bond Future	Sell	121	0.00
R212 On 01/08/2013	Bond Future	Buy	130	16,975.27
R212 On 01/08/2013	Bond Future	Sell	130	0.00
R212 On 07/11/2013	Bond Future	Sell	130	0.00
R212 On 07/11/2013	Bond Future	Buy	130	17,210.31
R212 On 07/11/2013	Bond Future	Buy	130	17,210.31
R212 On 07/11/2013	Bond Future	Sell	130	0.00
R212 On 01/08/2013	Bond Future	Sell	130	0.00
R212 On 01/08/2013	Bond Future	Buy	130	16,975.27
R212 On 07/11/2013	Bond Future	Buy	222	29,389.91
R212 On 07/11/2013	Bond Future	Sell	222	0.00
R212 On 01/08/2013	Bond Future	Sell	222	0.00
R212 On 01/08/2013	Bond Future	Buy	222	28,988.54
R212 On 01/08/2013	Bond Future	Buy	240	31,338.96
R212 On 01/08/2013	Bond Future	Sell	240	0.00
R212 On 07/11/2013	Bond Future	Sell	240	0.00
R212 On 07/11/2013	Bond Future	Buy	240	31,772.88
R212 On 07/11/2013	Bond Future	Buy	865	114,514.76
R212 On 07/11/2013	Bond Future	Sell	865	0.00
R212 On 01/08/2013	Bond Future	Sell	865	0.00
R212 On 01/08/2013	Bond Future	Buy	865	112,950.84
R212 On 01/08/2013	Bond Future	Sell	876	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R212 On 01/08/2013			Buy	876	114,387.20
R212 On 07/11/2013			Buy	876	115,971.01
R212 On 07/11/2013			Sell	876	0.00
R212 On 01/08/2013			Sell	1,083	0.00
R212 On 01/08/2013			Buy	1,083	141,417.06
R212 On 07/11/2013			Buy	1,083	143,375.12
R212 On 07/11/2013			Sell	1,083	0.00
R212 On 07/11/2013			Buy	1,400	185,341.80
R212 On 07/11/2013			Sell	1,400	0.00
R212 On 01/08/2013			Sell	1,400	0.00
R212 On 01/08/2013			Buy	1,400	182,810.60
R212 On 07/11/2013			Buy	2,045	270,731.42
R212 On 07/11/2013			Sell	2,045	0.00
R212 On 01/08/2013			Sell	2,045	0.00
R212 On 01/08/2013			Buy	2,045	267,034.06
R212 On 01/08/2013			Sell	4,035	0.00
R212 On 01/08/2013			Buy	4,035	526,886.27
R212 On 07/11/2013			Buy	4,035	534,181.55
R212 On 07/11/2013			Sell	4,035	0.00
Grand Total for Daily Detailed Turnover:				82,804	18,521,807.41