



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 29/07/2013

To Date : 29/07/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/11/2013	GOVI		Buy	2	8,603.32
GOVI On 07/11/2013	GOVI		Sell	2	0.00
GOVI On 07/11/2013	GOVI		Sell	28	0.00
GOVI On 07/11/2013	GOVI		Buy	28	120,446.48
GOVI On 01/08/2013	GOVI		Buy	28	118,724.76
GOVI On 01/08/2013	GOVI		Sell	28	0.00
Inflation Linked Bond Index					
ILBI On 06/02/2014	Index Future		Sell	186	0.00
ILBI On 06/02/2014	Index Future		Buy	186	1,027,800.66
ILBI On 01/08/2013	Index Future		Buy	186	998,574.48
ILBI On 01/08/2013	Index Future		Sell	186	0.00
Jibar Tradeable Future					
JBAF On 15/01/2014	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 15/01/2014	Jibar Tradeable Future		Buy	1,000	23,595.00
New Inflation Linked Index					
IGOV On 07/11/2013	Index Future		Sell	175	0.00
IGOV On 07/11/2013	Index Future		Buy	175	350,330.75
R157 Bond Future					
R157 On 01/08/2013	Bond Future		Sell	53	0.00
R157 On 01/08/2013	Bond Future		Buy	53	6,329.83

R157 On 07/11/2013	Bond Future	Buy	103	11,774.41
R157 On 07/11/2013	Bond Future	Sell	103	0.00
R157 On 01/08/2013	Bond Future	Buy	103	12,306.89
R157 On 01/08/2013	Bond Future	Sell	103	0.00
R157 On 07/11/2013	Bond Future	Buy	972	111,113.88
R157 On 07/11/2013	Bond Future	Sell	972	0.00
R157 On 01/08/2013	Bond Future	Buy	2,216	264,777.45
R157 On 01/08/2013	Bond Future	Sell	2,216	0.00
R157 On 07/11/2013	Bond Future	Buy	5,618	642,250.66
R157 On 07/11/2013	Bond Future	Sell	5,618	0.00
R157 On 01/08/2013	Bond Future	Sell	5,618	0.00
R157 On 01/08/2013	Bond Future	Buy	5,618	670,832.80

R186 Bond Future

R186 On 07/11/2013	Bond Future	Sell	5	0.00
R186 On 07/11/2013	Bond Future	Buy	5	606.78
R186 On 01/08/2013	Bond Future	Buy	5	598.18
R186 On 01/08/2013	Bond Future	Sell	5	0.00
R186 On 01/08/2013	Bond Future	Buy	9	1,086.49
R186 On 01/08/2013	Bond Future	Sell	9	0.00
R186 On 01/08/2013	Bond Future	Buy	9	1,086.49
R186 On 01/08/2013	Bond Future	Sell	9	0.00
R186 On 07/11/2013	Bond Future	Sell	15	0.00
R186 On 07/11/2013	Bond Future	Buy	15	1,820.35
R186 On 01/08/2013	Bond Future	Buy	15	1,794.54
R186 On 01/08/2013	Bond Future	Sell	15	0.00
R186 On 01/08/2013	Bond Future	Buy	29	3,500.92
R186 On 01/08/2013	Bond Future	Sell	29	0.00
R186 On 07/11/2013	Bond Future	Sell	48	0.00
R186 On 07/11/2013	Bond Future	Buy	48	5,825.12
R186 On 01/08/2013	Bond Future	Buy	48	5,742.54
R186 On 01/08/2013	Bond Future	Sell	48	0.00
R186 On 07/11/2013	Bond Future	Sell	56	0.00
R186 On 07/11/2013	Bond Future	Buy	56	6,795.98
R186 On 01/08/2013	Bond Future	Buy	56	6,699.63
R186 On 01/08/2013	Bond Future	Sell	56	0.00
R186 On 07/11/2013	Bond Future	Sell	81	0.00
R186 On 07/11/2013	Bond Future	Buy	81	9,829.90
R186 On 01/08/2013	Bond Future	Buy	81	9,690.53
R186 On 01/08/2013	Bond Future	Sell	81	0.00
R186 On 07/11/2013	Bond Future	Sell	90	0.00
R186 On 07/11/2013	Bond Future	Buy	90	10,922.11
R186 On 01/08/2013	Bond Future	Buy	90	10,767.26
R186 On 01/08/2013	Bond Future	Sell	90	0.00
R186 On 07/11/2013	Bond Future	Sell	95	0.00
R186 On 07/11/2013	Bond Future	Buy	95	11,528.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 01/08/2013			Buy	95	11,365.44
R186 On 01/08/2013			Sell	95	0.00
R186 On 07/11/2013			Sell	169	0.00
R186 On 07/11/2013			Buy	169	20,509.29
R186 On 01/08/2013			Buy	169	20,218.52
R186 On 01/08/2013			Sell	169	0.00
R186 On 07/11/2013			Sell	238	0.00
R186 On 07/11/2013			Buy	238	28,882.91
R186 On 01/08/2013			Buy	238	28,473.42
R186 On 01/08/2013			Sell	238	0.00
R186 On 07/11/2013			Sell	438	0.00
R186 On 07/11/2013			Buy	438	53,154.26
R186 On 01/08/2013			Buy	438	52,400.66
R186 On 01/08/2013			Sell	438	0.00
R186 On 07/11/2013			Sell	494	0.00
R186 On 07/11/2013			Buy	494	59,950.23
R186 On 01/08/2013			Buy	494	59,100.28
R186 On 01/08/2013			Sell	494	0.00
R186 On 07/11/2013			Buy	700	85,098.96
R186 On 07/11/2013			Sell	700	0.00
R186 On 01/08/2013			Buy	700	83,904.11
R186 On 01/08/2013			Sell	700	0.00
R186 On 07/11/2013			Sell	715	0.00
R186 On 07/11/2013			Buy	715	86,770.08
R186 On 01/08/2013			Buy	715	85,539.88
R186 On 01/08/2013			Sell	715	0.00
R186 On 07/11/2013			Sell	916	0.00
R186 On 07/11/2013			Buy	916	111,162.78
R186 On 01/08/2013			Buy	916	109,586.76
R186 On 01/08/2013			Sell	916	0.00
R186 On 07/11/2013			Sell	1,052	0.00
R186 On 07/11/2013			Buy	1,052	127,948.04
R186 On 01/08/2013			Buy	1,084	130,075.72
R186 On 01/08/2013			Sell	1,084	0.00
R186 On 01/08/2013			Buy	1,191	142,701.80
R186 On 01/08/2013			Sell	1,191	0.00
R186 On 07/11/2013			Sell	1,710	0.00
R186 On 07/11/2013			Buy	1,710	207,520.04
R186 On 01/08/2013			Buy	1,710	204,577.90
R186 On 01/08/2013			Sell	1,710	0.00
R186 On 07/11/2013			Buy	1,919	232,883.60
R186 On 07/11/2013			Sell	1,919	0.00

R186 On 01/08/2013	Bond Future	Buy	1,919	229,581.87
R186 On 01/08/2013	Bond Future	Sell	1,919	0.00
R186 On 07/11/2013	Bond Future	Sell	4,086	0.00
R186 On 07/11/2013	Bond Future	Buy	4,086	495,863.68
R186 On 01/08/2013	Bond Future	Buy	4,086	488,833.51
R186 On 01/08/2013	Bond Future	Sell	4,086	0.00
R186 On 07/11/2013	Bond Future	Sell	5,175	0.00
R186 On 07/11/2013	Bond Future	Buy	5,175	629,275.24
R186 On 01/08/2013	Bond Future	Buy	5,175	620,504.65
R186 On 01/08/2013	Bond Future	Sell	5,175	0.00
R186 On 07/11/2013	Bond Future	Sell	5,245	0.00
R186 On 07/11/2013	Bond Future	Buy	5,245	637,191.08
R186 On 07/11/2013	Bond Future	Sell	5,245	0.00
R186 On 07/11/2013	Bond Future	Buy	5,245	636,516.15
R186 On 01/08/2013	Bond Future	Buy	5,245	628,681.54
R186 On 01/08/2013	Bond Future	Sell	5,245	0.00
R186 On 01/08/2013	Bond Future	Buy	5,245	627,491.87
R186 On 01/08/2013	Bond Future	Sell	5,245	0.00

R197 Bond Future

R197 On 07/11/2013	Bond Future	Sell	449	0.00
R197 On 07/11/2013	Bond Future	Buy	449	126,778.46

R202 Bond Future

R202 On 07/11/2013	Bond Future	Buy	1,054	223,241.37
R202 On 07/11/2013	Bond Future	Sell	1,054	0.00

R2023 Bond Future

R023 On 07/11/2013	Bond Future	Sell	6	0.00
R023 On 07/11/2013	Bond Future	Buy	6	603.18
R023 On 01/08/2013	Bond Future	Buy	6	617.79
R023 On 01/08/2013	Bond Future	Sell	6	0.00
R023 On 07/11/2013	Bond Future	Sell	307	0.00
R023 On 07/11/2013	Bond Future	Buy	307	30,617.52
R023 On 01/08/2013	Bond Future	Buy	307	31,368.09
R023 On 01/08/2013	Bond Future	Sell	307	0.00
R023 On 01/08/2013	Bond Future	Sell	1,225	0.00
R023 On 01/08/2013	Bond Future	Buy	1,225	125,446.85
R023 On 07/11/2013	Bond Future	Buy	9,980	994,145.32
R023 On 07/11/2013	Bond Future	Sell	9,980	0.00
R023 On 01/08/2013	Bond Future	Sell	9,980	0.00
R023 On 01/08/2013	Bond Future	Buy	9,980	1,019,410.19

R203 Bond Future

R203 On 07/11/2013	Bond Future	Buy	98	10,295.21
R203 On 07/11/2013	Bond Future	Sell	98	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 01/08/2013			Buy	98	10,552.58
R203 On 01/08/2013			Sell	98	0.00
R203 On 07/11/2013			Sell	178	0.00
R203 On 07/11/2013			Buy	178	18,705.38
R203 On 01/08/2013			Buy	178	19,169.77
R203 On 01/08/2013			Sell	178	0.00
R203 On 01/08/2013			Buy	394	42,475.50
R203 On 01/08/2013			Sell	394	0.00
R203 On 07/11/2013			Buy	706	74,115.05
R203 On 07/11/2013			Sell	706	0.00
R203 On 01/08/2013			Buy	706	76,021.66
R203 On 01/08/2013			Sell	706	0.00
R203 On 01/08/2013			Buy	706	76,021.66
R203 On 01/08/2013			Sell	706	0.00
R203 On 07/11/2013			Buy	934	98,150.68
R203 On 07/11/2013			Sell	934	0.00
R203 On 01/08/2013			Buy	934	100,587.47
R203 On 01/08/2013			Sell	934	0.00
R203 On 01/08/2013			Buy	1,133	122,041.92
R203 On 01/08/2013			Sell	1,133	0.00
R203 On 07/11/2013			Buy	1,740	182,727.21
R203 On 07/11/2013			Sell	1,740	0.00
R204 Bond Future					
R204 On 01/08/2013			Buy	22	2,299.52
R204 On 01/08/2013			Sell	22	0.00
R204 On 07/11/2013			Sell	22	0.00
R204 On 07/11/2013			Buy	22	2,332.92
R204 On 01/08/2013			Buy	33	3,449.28
R204 On 01/08/2013			Sell	33	0.00
R204 On 07/11/2013			Sell	33	0.00
R204 On 07/11/2013			Buy	33	3,499.37
R204 On 01/08/2013			Buy	56	5,853.33
R204 On 01/08/2013			Sell	56	0.00
R204 On 07/11/2013			Sell	56	0.00
R204 On 07/11/2013			Buy	56	5,938.33
R204 On 01/08/2013			Sell	58	0.00
R204 On 01/08/2013			Buy	58	6,067.56
R204 On 01/08/2013			Buy	77	8,048.32
R204 On 01/08/2013			Sell	77	0.00
R204 On 07/11/2013			Sell	77	0.00
R204 On 07/11/2013			Buy	77	8,165.21

R204 On 01/08/2013	Bond Future	Buy	117	12,229.27
R204 On 01/08/2013	Bond Future	Sell	117	0.00
R204 On 07/11/2013	Bond Future	Sell	117	0.00
R204 On 07/11/2013	Bond Future	Buy	117	12,406.87
R204 On 01/08/2013	Bond Future	Buy	137	14,319.75
R204 On 01/08/2013	Bond Future	Sell	137	0.00
R204 On 07/11/2013	Bond Future	Sell	137	0.00
R204 On 07/11/2013	Bond Future	Buy	137	14,527.71
R204 On 01/08/2013	Bond Future	Buy	145	15,155.94
R204 On 01/08/2013	Bond Future	Sell	145	0.00
R204 On 07/11/2013	Bond Future	Sell	145	0.00
R204 On 07/11/2013	Bond Future	Buy	145	15,376.04
R204 On 01/08/2013	Bond Future	Sell	204	0.00
R204 On 01/08/2013	Bond Future	Buy	204	21,318.25
R204 On 07/11/2013	Bond Future	Sell	204	0.00
R204 On 07/11/2013	Bond Future	Buy	204	21,612.81
R204 On 01/08/2013	Bond Future	Buy	215	22,472.60
R204 On 01/08/2013	Bond Future	Sell	215	0.00
R204 On 07/11/2013	Bond Future	Sell	215	0.00
R204 On 07/11/2013	Bond Future	Buy	215	22,798.96
R204 On 01/08/2013	Bond Future	Buy	253	26,444.50
R204 On 01/08/2013	Bond Future	Sell	253	0.00
R204 On 07/11/2013	Bond Future	Sell	253	0.00
R204 On 07/11/2013	Bond Future	Buy	253	26,828.54
R204 On 01/08/2013	Bond Future	Buy	288	30,102.83
R204 On 01/08/2013	Bond Future	Sell	288	0.00
R204 On 07/11/2013	Bond Future	Sell	288	0.00
R204 On 07/11/2013	Bond Future	Buy	288	30,540.00
R204 On 01/08/2013	Bond Future	Buy	299	31,252.59
R204 On 01/08/2013	Bond Future	Sell	299	0.00
R204 On 07/11/2013	Bond Future	Sell	299	0.00
R204 On 07/11/2013	Bond Future	Buy	299	31,706.46
R204 On 01/08/2013	Bond Future	Buy	331	34,597.34
R204 On 01/08/2013	Bond Future	Sell	331	0.00
R204 On 07/11/2013	Bond Future	Sell	331	0.00
R204 On 07/11/2013	Bond Future	Buy	331	35,099.79
R204 On 01/08/2013	Bond Future	Buy	371	38,778.29
R204 On 01/08/2013	Bond Future	Sell	371	0.00
R204 On 07/11/2013	Bond Future	Sell	371	0.00
R204 On 07/11/2013	Bond Future	Buy	371	39,341.46
R204 On 01/08/2013	Bond Future	Buy	449	46,931.14
R204 On 01/08/2013	Bond Future	Sell	449	0.00
R204 On 07/11/2013	Bond Future	Sell	449	0.00
R204 On 07/11/2013	Bond Future	Buy	449	47,612.71
R204 On 01/08/2013	Bond Future	Buy	537	56,129.23
R204 On 01/08/2013	Bond Future	Sell	537	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 07/11/2013			Sell	537	0.00
R204 On 07/11/2013			Buy	537	56,944.37
R204 On 01/08/2013			Buy	730	76,302.30
R204 On 01/08/2013			Sell	730	0.00
R204 On 07/11/2013			Sell	730	0.00
R204 On 07/11/2013			Buy	730	77,410.41
R204 On 01/08/2013			Buy	1,746	182,498.38
R204 On 01/08/2013			Sell	1,746	0.00
R204 On 07/11/2013			Sell	1,746	0.00
R204 On 07/11/2013			Buy	1,746	185,148.74
R204 On 01/08/2013			Buy	2,714	283,677.32
R204 On 01/08/2013			Sell	2,714	0.00
R204 On 07/11/2013			Sell	2,714	0.00
R204 On 07/11/2013			Buy	2,714	287,797.07
R204 On 01/08/2013			Buy	3,615	377,853.18
R204 On 01/08/2013			Sell	3,615	0.00
R204 On 07/11/2013			Sell	3,615	0.00
R204 On 07/11/2013			Buy	3,615	383,340.60
R204 On 01/08/2013			Sell	10,678	0.00
R204 On 01/08/2013			Buy	10,678	1,116,081.11
R204 On 07/11/2013			Buy	10,678	1,132,155.34
R204 On 07/11/2013			Sell	10,678	0.00
R207 Bond Future					
R207 On 07/11/2013			Buy	400	40,207.91
R207 On 07/11/2013			Sell	400	0.00
R207 On 01/08/2013			Buy	619	61,459.40
R207 On 01/08/2013			Sell	619	0.00
R207 On 01/08/2013			Buy	2,645	262,685.37
R207 On 01/08/2013			Sell	2,645	0.00
R207 On 07/11/2013			Sell	2,771	0.00
R207 On 07/11/2013			Buy	2,771	279,156.75
R207 On 01/08/2013			Sell	4,153	0.00
R207 On 01/08/2013			Buy	4,153	412,450.79
R207 On 07/11/2013			Sell	7,591	0.00
R207 On 07/11/2013			Buy	7,591	764,734.34
R208 Bond Futures					
R208 On 07/11/2013			Buy	1	95.96
R208 On 07/11/2013			Sell	1	0.00
R208 On 07/11/2013			Buy	1	95.96

R208 On 07/11/2013	Bond Future	Sell	1	0.00
R208 On 01/08/2013	Bond Future	Buy	1	97.95
R208 On 01/08/2013	Bond Future	Sell	1	0.00
R208 On 01/08/2013	Bond Future	Sell	1	0.00
R208 On 01/08/2013	Bond Future	Buy	1	97.95
R208 On 07/11/2013	Bond Future	Sell	8	0.00
R208 On 07/11/2013	Bond Future	Buy	8	767.70
R208 On 07/11/2013	Bond Future	Sell	19	0.00
R208 On 07/11/2013	Bond Future	Buy	19	1,823.28
R208 On 01/08/2013	Bond Future	Buy	24	2,350.79
R208 On 01/08/2013	Bond Future	Sell	24	0.00
R208 On 07/11/2013	Bond Future	Buy	195	18,576.43
R208 On 07/11/2013	Bond Future	Sell	195	0.00
R208 On 01/08/2013	Bond Future	Buy	195	18,976.34
R208 On 01/08/2013	Bond Future	Sell	195	0.00
R208 On 01/08/2013	Bond Future	Sell	197	0.00
R208 On 01/08/2013	Bond Future	Buy	197	19,132.76
R208 On 07/11/2013	Bond Future	Buy	228	21,738.89
R208 On 07/11/2013	Bond Future	Sell	228	0.00
R208 On 01/08/2013	Bond Future	Buy	228	22,194.05
R208 On 01/08/2013	Bond Future	Sell	228	0.00
R208 On 01/08/2013	Bond Future	Buy	263	25,615.11
R208 On 01/08/2013	Bond Future	Sell	263	0.00
R208 On 07/11/2013	Bond Future	Sell	293	0.00
R208 On 07/11/2013	Bond Future	Buy	293	27,866.51
R208 On 07/11/2013	Bond Future	Buy	330	31,385.49
R208 On 07/11/2013	Bond Future	Sell	330	0.00
R208 On 07/11/2013	Bond Future	Buy	390	37,152.87
R208 On 07/11/2013	Bond Future	Sell	390	0.00
R208 On 01/08/2013	Bond Future	Sell	390	0.00
R208 On 01/08/2013	Bond Future	Buy	390	37,952.67
R208 On 07/11/2013	Bond Future	Sell	3,250	0.00
R208 On 07/11/2013	Bond Future	Buy	3,250	309,519.37
R208 On 01/08/2013	Bond Future	Sell	3,250	0.00
R208 On 01/08/2013	Bond Future	Buy	3,250	316,272.26
R208 On 01/08/2013	Bond Future	Buy	3,497	339,630.74
R208 On 01/08/2013	Bond Future	Sell	3,497	0.00

R209 Bond Future

R209 On 01/08/2013	Bond Future	Buy	8	607.72
R209 On 01/08/2013	Bond Future	Sell	8	0.00
R209 On 01/08/2013	Bond Future	Sell	11	0.00
R209 On 01/08/2013	Bond Future	Buy	11	838.14
R209 On 07/11/2013	Bond Future	Buy	30	2,223.72
R209 On 07/11/2013	Bond Future	Sell	30	0.00
R209 On 01/08/2013	Bond Future	Buy	171	13,022.80

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 01/08/2013			Sell	171	0.00
R209 On 07/11/2013			Sell	171	0.00
R209 On 07/11/2013			Buy	171	12,670.54
R209 On 01/08/2013			Buy	236	18,016.71
R209 On 01/08/2013			Sell	236	0.00
R209 On 07/08/2014			Sell	236	0.00
R209 On 07/08/2014			Buy	236	18,131.96
R209 On 01/08/2013			Buy	399	30,629.13
R209 On 01/08/2013			Sell	399	0.00
R209 On 07/11/2013			Buy	399	29,814.99
R209 On 07/11/2013			Sell	399	0.00
R209 On 01/08/2013			Sell	494	0.00
R209 On 01/08/2013			Buy	494	37,921.78
R209 On 07/11/2013			Sell	494	0.00
R209 On 07/11/2013			Buy	494	36,913.80
R209 On 01/08/2013			Buy	893	68,550.90
R209 On 01/08/2013			Sell	893	0.00
R209 On 07/11/2013			Sell	893	0.00
R209 On 07/11/2013			Buy	893	66,728.79
R209 On 01/08/2013			Sell	1,066	0.00
R209 On 01/08/2013			Buy	1,066	81,142.34
R209 On 07/11/2013			Sell	1,066	0.00
R209 On 07/11/2013			Buy	1,066	78,957.07
R209 On 01/08/2013			Buy	1,316	100,171.97
R209 On 01/08/2013			Sell	1,316	0.00
R209 On 07/11/2013			Buy	1,316	97,474.21
R209 On 07/11/2013			Sell	1,316	0.00
R209 On 01/08/2013			Buy	1,590	121,119.54
R209 On 01/08/2013			Sell	1,590	0.00
R209 On 01/08/2013			Sell	1,590	0.00
R209 On 01/08/2013			Buy	1,590	121,149.89
R209 On 07/11/2013			Sell	1,590	0.00
R209 On 07/11/2013			Buy	1,590	117,922.08
R209 On 07/11/2013			Sell	1,590	0.00
R209 On 07/11/2013			Buy	1,590	117,892.22
R213 Bond Future					
R213 On 01/08/2013			Buy	66	5,772.19
R213 On 01/08/2013			Sell	66	0.00
R213 On 07/11/2013			Buy	66	5,620.94
R213 On 07/11/2013			Sell	66	0.00
R213 On 01/08/2013			Buy	217	18,969.32

R213 On 01/08/2013	Bond Future	Sell	217	0.00
R213 On 07/11/2013	Bond Future	Sell	217	0.00
R213 On 07/11/2013	Bond Future	Buy	217	18,474.90
R213 On 01/08/2013	Bond Future	Sell	852	0.00
R213 On 01/08/2013	Bond Future	Buy	852	74,613.93
R213 On 01/08/2013	Bond Future	Buy	7,164	627,108.91
R213 On 01/08/2013	Bond Future	Sell	7,164	0.00
R213 On 07/11/2013	Bond Future	Buy	7,164	610,785.45
R213 On 07/11/2013	Bond Future	Sell	7,164	0.00

R214 Bond Future

R214 On 01/08/2013	Bond Future	Buy	263	20,096.48
R214 On 01/08/2013	Bond Future	Sell	263	0.00

R248 Bond Future

R248 On 01/08/2013	Bond Future	Sell	177	0.00
R248 On 01/08/2013	Bond Future	Buy	177	17,513.20

Grand Total for Daily Detailed Turnover:

214,438 25,249,953.23