



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 30/07/2013

To Date : 30/07/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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All Bond Index

ALBI On 01/08/2013	Index Future		Buy	2	8,521.60
ALBI On 01/08/2013	Index Future		Sell	2	0.00
ALBI On 01/08/2013	Index Future		Buy	2	8,521.60
ALBI On 01/08/2013	Index Future		Sell	2	0.00
ALBI On 07/11/2013	Index Future		Sell	2	0.00
ALBI On 07/11/2013	Index Future		Buy	2	8,645.40
ALBI On 07/11/2013	Index Future		Buy	2	8,645.40
ALBI On 07/11/2013	Index Future		Sell	2	0.00
ALBI On 07/11/2013	Index Future		Sell	6	0.00
ALBI On 07/11/2013	Index Future		Buy	6	25,809.18
ALBI On 01/08/2013	Index Future		Sell	95	0.00
ALBI On 01/08/2013	Index Future		Buy	95	402,468.45
ALBI On 07/11/2013	Index Future		Buy	95	408,305.25
ALBI On 07/11/2013	Index Future		Sell	95	0.00
ALBI On 01/08/2013	Index Future		Sell	167	0.00
ALBI On 01/08/2013	Index Future		Buy	167	707,395.30
ALBI On 07/11/2013	Index Future		Buy	167	717,702.54
ALBI On 07/11/2013	Index Future		Sell	167	0.00

R157 Bond Future

R157 On 07/11/2013	Bond Future		Sell	663	0.00
R157 On 07/11/2013	Bond Future		Buy	663	75,797.86
R157 On 01/08/2013	Bond Future		Buy	663	79,162.41
R157 On 01/08/2013	Bond Future		Sell	663	0.00

R157 On 07/11/2013	Bond Future	Buy	783	89,493.45
R157 On 07/11/2013	Bond Future	Sell	783	0.00
R157 On 01/08/2013	Bond Future	Buy	783	93,467.12
R157 On 01/08/2013	Bond Future	Sell	783	0.00
R157 On 07/11/2013	Bond Future	Sell	10,821	0.00
R157 On 07/11/2013	Bond Future	Buy	10,821	1,237,117.10
R157 On 01/08/2013	Bond Future	Buy	10,821	1,292,030.86
R157 On 01/08/2013	Bond Future	Sell	10,821	0.00

R186 Bond Future

R186 On 07/11/2013	Bond Future	Buy	1	8.33
R186 On 07/11/2013	Bond Future	Sell	1	0.00
R186 On 07/11/2013	Bond Future	Sell	11	0.00
R186 On 07/11/2013	Bond Future	Buy	11	1,347.04
R186 On 07/11/2013	Bond Future	Sell	18	0.00
R186 On 07/11/2013	Bond Future	Buy	18	2,204.24
R186 On 07/11/2013	Bond Future	Sell	47	0.00
R186 On 07/11/2013	Bond Future	Buy	47	5,755.52
R186 On 07/11/2013	Bond Future	Buy	1,391	168,779.36
R186 On 07/11/2013	Bond Future	Sell	1,391	0.00
R186 On 01/08/2013	Bond Future	Buy	1,391	166,364.03
R186 On 01/08/2013	Bond Future	Sell	1,391	0.00

R197 Bond Future

R197 On 01/08/2013	Bond Future	Buy	48	13,362.85
R197 On 01/08/2013	Bond Future	Sell	48	0.00
R197 On 07/11/2013	Bond Future	Buy	48	13,547.50
R197 On 07/11/2013	Bond Future	Sell	48	0.00
R197 On 01/08/2013	Bond Future	Sell	449	0.00
R197 On 01/08/2013	Bond Future	Buy	449	125,000.95
R197 On 07/11/2013	Bond Future	Buy	449	126,778.46
R197 On 07/11/2013	Bond Future	Sell	449	0.00

R202 Bond Future

R202 On 01/08/2013	Bond Future	Sell	1,054	0.00
R202 On 01/08/2013	Bond Future	Buy	1,054	220,111.23
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	Buy	1,357	135,341.13
R023 On 07/11/2013	Bond Future	Sell	1,357	0.00
R023 On 01/08/2013	Bond Future	Sell	1,357	0.00
R023 On 01/08/2013	Bond Future	Buy	1,357	138,752.73

R203 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 07/11/2013	Bond Future		Buy	325	34,142.60
R203 On 07/11/2013	Bond Future		Sell	325	0.00
R203 On 01/08/2013	Bond Future		Buy	325	34,991.31
R203 On 01/08/2013	Bond Future		Sell	325	0.00
R203 On 07/11/2013	Bond Future		Buy	653	68,633.98
R203 On 07/11/2013	Bond Future		Sell	653	0.00
R203 On 01/08/2013	Bond Future		Buy	653	70,329.70
R203 On 01/08/2013	Bond Future		Sell	653	0.00
R204 Bond Future					
R204 On 07/11/2013	Bond Future		Buy	205	21,727.22
R204 On 07/11/2013	Bond Future		Sell	205	0.00
R204 On 01/08/2013	Bond Future		Buy	205	21,419.13
R204 On 01/08/2013	Bond Future		Sell	205	0.00
R204 On 07/11/2013	Bond Future		Buy	529	56,098.68
R204 On 07/11/2013	Bond Future		Sell	529	0.00
R204 On 01/08/2013	Bond Future		Buy	529	55,295.91
R204 On 01/08/2013	Bond Future		Sell	529	0.00
R207 Bond Future					
R207 On 01/08/2013	Bond Future		Buy	655	64,939.53
R207 On 01/08/2013	Bond Future		Sell	655	0.00
R207 On 07/11/2013	Bond Future		Buy	655	65,882.30
R207 On 07/11/2013	Bond Future		Sell	655	0.00
R207 On 01/08/2013	Bond Future		Sell	16,634	0.00
R207 On 01/08/2013	Bond Future		Buy	16,634	1,649,868.91
R207 On 07/11/2013	Bond Future		Buy	16,634	1,673,631.41
R207 On 07/11/2013	Bond Future		Sell	16,634	0.00
R208 Bond Futures					
R208 On 07/11/2013	Bond Future		Sell	1	0.00
R208 On 07/11/2013	Bond Future		Buy	1	95.95
R208 On 07/11/2013	Bond Future		Sell	1	0.00
R208 On 07/11/2013	Bond Future		Buy	1	95.96
R208 On 01/08/2013	Bond Future		Sell	2	0.00
R208 On 01/08/2013	Bond Future		Buy	2	195.90
R208 On 07/11/2013	Bond Future		Sell	6	0.00
R208 On 07/11/2013	Bond Future		Buy	6	575.77
R208 On 01/08/2013	Bond Future		Buy	450	43,867.82
R208 On 01/08/2013	Bond Future		Sell	450	0.00
R208 On 01/08/2013	Bond Future		Buy	802	77,962.30

R208 On 01/08/2013	Bond Future	Sell	802	0.00
R208 On 07/11/2013	Bond Future	Buy	802	76,370.20
R208 On 07/11/2013	Bond Future	Sell	802	0.00
R208 On 01/08/2013	Bond Future	Buy	8,596	836,044.81
R208 On 01/08/2013	Bond Future	Sell	8,596	0.00
R208 On 07/11/2013	Bond Future	Sell	8,596	0.00
R208 On 07/11/2013	Bond Future	Buy	8,596	818,520.15

R209 Bond Future

R209 On 01/08/2013	Bond Future	Buy	182	13,971.18
R209 On 01/08/2013	Bond Future	Sell	182	0.00
R209 On 07/11/2013	Bond Future	Buy	909	67,309.24
R209 On 07/11/2013	Bond Future	Sell	909	0.00
R209 On 01/08/2013	Bond Future	Buy	909	69,163.81
R209 On 01/08/2013	Bond Future	Sell	909	0.00

R213 Bond Future

R213 On 01/08/2013	Bond Future	Buy	533	46,556.19
R213 On 01/08/2013	Bond Future	Sell	533	0.00
R213 On 07/11/2013	Bond Future	Buy	533	45,346.44
R213 On 07/11/2013	Bond Future	Sell	533	0.00
R213 On 01/08/2013	Bond Future	Sell	759	0.00
R213 On 01/08/2013	Bond Future	Buy	759	66,356.01
R213 On 07/11/2013	Bond Future	Buy	759	64,625.55
R213 On 07/11/2013	Bond Future	Sell	759	0.00

R214 Bond Future

R214 On 01/08/2013	Bond Future	Buy	563	43,002.99
R214 On 01/08/2013	Bond Future	Sell	563	0.00
R214 On 07/11/2013	Bond Future	Buy	563	41,777.81
R214 On 07/11/2013	Bond Future	Sell	563	0.00

R248 Bond Future

R248 On 01/08/2013	Bond Future	Buy	177	17,497.46
R248 On 01/08/2013	Bond Future	Sell	177	0.00
R248 On 07/11/2013	Bond Future	Buy	177	16,966.47
R248 On 07/11/2013	Bond Future	Sell	177	0.00
R248 On 01/08/2013	Bond Future	Buy	603	59,610.30
R248 On 01/08/2013	Bond Future	Sell	603	0.00
R248 On 07/11/2013	Bond Future	Buy	603	57,809.11
R248 On 07/11/2013	Bond Future	Sell	603	0.00

Grand Total for Daily Detailed Turnover:

98,275

12,784,360.39