



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 18/01/2013

To Date : 18/01/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
All Bond Index						
ALBI On 07/02/2013			Index Future	Buy	3	0.00
ALBI On 07/02/2013			Index Future	Sell	3	0.00
R157 Bond Future						
R157 On 02/05/2013			Bond Future	Buy	50	59,877.86
R157 On 02/05/2013			Bond Future	Sell	50	0.00
R186 Bond Future						
R186 On 02/05/2013			Bond Future	Sell	5	0.00
R186 On 02/05/2013			Bond Future	Buy	5	6,578.11
R186 On 02/05/2013			Bond Future	Sell	12	0.00
R186 On 02/05/2013			Bond Future	Buy	12	15,787.47
R186 On 02/05/2013			Bond Future	Sell	16	0.00
R186 On 02/05/2013			Bond Future	Buy	16	21,049.96
R186 On 02/05/2013			Bond Future	Sell	39	0.00
R186 On 02/05/2013			Bond Future	Buy	39	51,309.28
R186 On 02/05/2013			Bond Future	Sell	48	0.00
R186 On 02/05/2013			Bond Future	Buy	48	63,149.88
R186 On 02/05/2013			Bond Future	Sell	52	0.00
R186 On 02/05/2013			Bond Future	Buy	52	68,412.38
R186 On 07/02/2013			Bond Future	Sell	100	0.00

R186 On 07/02/2013	Bond Future		Buy	100	129,745.55
R186 On 02/05/2013	Bond Future		Sell	336	0.00
R186 On 02/05/2013	Bond Future		Buy	336	442,049.19
R186 On 02/05/2013	Bond Future		Sell	350	0.00
R186 On 02/05/2013	Bond Future		Buy	350	460,467.91
R186 On 02/05/2013	Bond Future		Sell	477	0.00
R186 On 02/05/2013	Bond Future		Buy	477	627,551.98
R186 On 02/05/2013	Bond Future		Sell	524	0.00
R186 On 02/05/2013	Bond Future		Buy	524	689,386.24
R186 On 07/02/2013	Bond Future		Buy	534	695,884.88
R186 On 07/02/2013	Bond Future		Sell	534	0.00
R186 On 07/02/2013	Bond Future	8.32	Put Buy	667	0.00
R186 On 07/02/2013	Bond Future	8.32	Put Sell	667	0.00
R186 On 07/02/2013	Bond Future	8.32	Put Buy	667	0.00
R186 On 07/02/2013	Bond Future	8.32	Put Sell	667	0.00
R186 On 07/02/2013	Bond Future	8.32	Put Buy	667	0.00
R186 On 07/02/2013	Bond Future	8.32	Put Sell	667	0.00
R186 On 07/02/2013	Bond Future	7.00	Call Buy	683	0.00
R186 On 07/02/2013	Bond Future	7.00	Call Sell	683	0.00
R186 On 07/02/2013	Bond Future	7.00	Call Buy	683	0.00
R186 On 07/02/2013	Bond Future	7.00	Call Sell	683	0.00
R186 On 07/02/2013	Bond Future	7.00	Call Buy	683	0.00
R186 On 07/02/2013	Bond Future	7.00	Call Sell	683	0.00
R186 On 02/05/2013	Bond Future		Sell	878	0.00
R186 On 02/05/2013	Bond Future		Buy	878	1,155,116.64
R186 On 02/05/2013	Bond Future		Sell	1,113	0.00
R186 On 02/05/2013	Bond Future		Buy	1,113	1,464,287.95
R207 Bond Future					
R207 On 07/02/2013	Bond Future		Sell	7	0.00
R207 On 07/02/2013	Bond Future		Buy	7	7,428.03
R207 On 07/02/2013	Bond Future		Sell	12	0.00
R207 On 07/02/2013	Bond Future		Buy	12	12,733.77
R207 On 07/02/2013	Bond Future		Sell	14	0.00
R207 On 07/02/2013	Bond Future		Buy	14	14,856.07
R207 On 07/02/2013	Bond Future		Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 07/02/2013			Buy	14	14,856.07
R207 On 07/02/2013			Sell	15	0.00
R207 On 07/02/2013			Buy	15	15,917.21
R207 On 07/02/2013			Sell	31	0.00
R207 On 07/02/2013			Buy	31	32,895.58
R207 On 07/02/2013			Sell	36	0.00
R207 On 07/02/2013			Buy	36	38,201.31
R207 On 07/02/2013			Sell	44	0.00
R207 On 07/02/2013			Buy	44	46,690.49
R207 On 07/02/2013			Sell	276	0.00
R207 On 07/02/2013			Buy	276	292,876.74
R207 On 07/02/2013			Sell	387	0.00
R207 On 07/02/2013			Buy	387	410,664.12
R207 On 07/02/2013			Sell	675	0.00
R207 On 07/02/2013			Buy	675	716,274.63
R207 On 07/02/2013			Sell	767	0.00
R207 On 07/02/2013			Buy	767	813,900.21
R207 On 07/02/2013			Sell	919	0.00
R207 On 07/02/2013			Buy	919	975,194.64
R209 Bond Future					
R209 On 07/02/2013			Buy	4	3,358.34
R209 On 07/02/2013			Sell	4	0.00
R209 On 07/02/2013			Buy	7	5,877.09
R209 On 07/02/2013			Sell	7	0.00
R209 On 07/02/2013			Buy	12	10,075.01
R209 On 07/02/2013			Sell	12	0.00
R209 On 07/02/2013			Buy	13	10,914.59
R209 On 07/02/2013			Sell	13	0.00
R209 On 07/02/2013			Buy	32	26,866.68
R209 On 07/02/2013			Sell	32	0.00
R209 On 07/02/2013			Buy	35	29,385.43

R209 On 07/02/2013	Bond Future	Sell	35	0.00
R209 On 07/02/2013	Bond Future	Buy	39	32,743.77
R209 On 07/02/2013	Bond Future	Sell	39	0.00
R209 On 07/02/2013	Bond Future	Buy	40	33,583.35
R209 On 07/02/2013	Bond Future	Sell	40	0.00
R209 On 07/02/2013	Bond Future	Buy	46	38,620.85
R209 On 07/02/2013	Bond Future	Sell	46	0.00
R209 On 07/02/2013	Bond Future	Buy	284	238,441.80
R209 On 07/02/2013	Bond Future	Sell	284	0.00
R209 On 07/02/2013	Bond Future	Buy	395	331,635.60
R209 On 07/02/2013	Bond Future	Sell	395	0.00
R209 On 07/02/2013	Bond Future	Buy	694	582,671.16
R209 On 07/02/2013	Bond Future	Sell	694	0.00
R209 On 07/02/2013	Bond Future	Buy	830	696,854.55
R209 On 07/02/2013	Bond Future	Sell	830	0.00
R209 On 07/02/2013	Bond Future	Buy	946	794,246.27
R209 On 07/02/2013	Bond Future	Sell	946	0.00
R212 Bond Future				
R212 On 02/05/2013	Bond Future	Buy	2,500	3,367,158.00
R212 On 02/05/2013	Bond Future	Sell	2,500	0.00

Grand Total for Daily Detailed Turnover:

17,661

15,545,576.67