



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 06/02/2013

To Date : 06/02/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 07/02/2013	Index Future		Sell	100	0.00
ALBI On 07/02/2013	Index Future		Buy	100	0.00
ALBI On 02/05/2013	Index Future		Sell	100	0.00
ALBI On 02/05/2013	Index Future		Buy	100	0.00
ALBI On 07/02/2013	Index Future		Buy	100	0.00
ALBI On 07/02/2013	Index Future		Sell	100	0.00
ALBI On 07/02/2013	Index Future		Buy	100	0.00
ALBI On 07/02/2013	Index Future		Sell	100	0.00
ALBI On 07/02/2013	Index Future		Buy	100	0.00
ALBI On 07/02/2013	Index Future		Sell	100	0.00
R157 Bond Future					
R157 On 02/05/2013	Bond Future		Buy	973	1,165,869.62
R157 On 02/05/2013	Bond Future		Sell	973	0.00
R186 Bond Future					
R186 On 01/08/2013	Bond Future	7.25	Call Sell	20	0.00
R186 On 01/08/2013	Bond Future	7.25	Call Buy	20	0.00
R186 On 01/08/2013	Bond Future	7.25	Call Sell	50	0.00
R186 On 01/08/2013	Bond Future	7.25	Call Buy	50	0.00
R186 On 01/08/2013	Bond Future	7.25	Call Sell	90	0.00

R186 On 01/08/2013	Bond Future	7.25	Call	Buy	90	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	100	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	100	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	110	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	110	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	110	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	110	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	120	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	120	0.00
R186 On 02/05/2013	Bond Future			Buy	128	166,767.27
R186 On 02/05/2013	Bond Future			Sell	128	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	130	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	130	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	130	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	130	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	160	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	160	0.00
R186 On 07/02/2013	Bond Future			Buy	200	257,798.54
R186 On 07/02/2013	Bond Future			Sell	200	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	200	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	200	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	200	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	200	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	200	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	200	0.00
R186 On 07/02/2013	Bond Future			Buy	400	29,337.92
R186 On 07/02/2013	Bond Future			Sell	400	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	400	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	400	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	930	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	930	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Sell	1,050	0.00
R186 On 01/08/2013	Bond Future	7.25	Call	Buy	1,050	0.00
R202 Bond Future						
R202 On 07/02/2013	Bond Future			Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 07/02/2013			Buy	12	25,408.95
R202 On 02/05/2013			Buy	12	25,728.27
R202 On 02/05/2013			Sell	12	0.00
R202 On 07/02/2013			Sell	72	0.00
R202 On 07/02/2013			Buy	72	152,453.68
R202 On 02/05/2013			Buy	72	154,369.63
R202 On 02/05/2013			Sell	72	0.00
R202 On 07/02/2013			Sell	84	0.00
R202 On 07/02/2013			Buy	84	177,868.32
R202 On 02/05/2013			Sell	84	0.00
R202 On 02/05/2013			Buy	84	180,138.84
R203 Bond Future					
R203 On 02/05/2013			Sell	321	0.00
R203 On 02/05/2013			Buy	321	355,040.00
R207 Bond Future					
R207 On 07/02/2013			Buy	135	142,887.73
R207 On 07/02/2013			Sell	135	0.00
R207 On 02/05/2013			Sell	440	0.00
R207 On 02/05/2013			Buy	440	471,523.01
R207 On 02/05/2013			Sell	552	0.00
R207 On 02/05/2013			Buy	552	591,381.34
R207 On 02/05/2013			Sell	1,895	0.00
R207 On 02/05/2013			Buy	1,895	2,030,194.99
R207 On 07/02/2013			Sell	1,949	0.00
R207 On 07/02/2013			Buy	1,949	2,062,875.39
R208 Bond Futures					
R208 On 02/05/2013			Sell	190	0.00
R208 On 02/05/2013			Buy	190	194,385.87
R208 On 07/02/2013			Buy	222	232,040.46
R208 On 07/02/2013			Sell	222	0.00
R208 On 02/05/2013			Sell	222	0.00
R208 On 02/05/2013			Buy	222	227,339.12

R208 On 07/02/2013	Bond Future	Buy	4,494	4,697,251.49
R208 On 07/02/2013	Bond Future	Sell	4,494	0.00
R208 On 02/05/2013	Bond Future	Sell	4,628	0.00
R208 On 02/05/2013	Bond Future	Buy	4,628	4,739,303.86
R209 Bond Future				
R209 On 02/05/2013	Bond Future	Sell	30	0.00
R209 On 02/05/2013	Bond Future	Buy	30	24,788.32
R209 On 02/05/2013	Bond Future	Sell	30	0.00
R209 On 02/05/2013	Bond Future	Buy	30	24,788.32
R212 Bond Future				
R212 On 02/05/2013	Bond Future	Sell	2,000	0.00
R212 On 02/05/2013	Bond Future	Buy	2,000	2,685,619.40
R213 Bond Future				
R213 On 02/05/2013	Bond Future	Sell	30	0.00
R213 On 02/05/2013	Bond Future	Buy	30	27,634.15
R214 Bond Future				
R214 On 02/05/2013	Bond Future	Buy	170	138,868.44
R214 On 02/05/2013	Bond Future	Sell	170	0.00
Grand Total for Daily Detailed Turnover:			23,845	20,981,662.91