



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 03/04/2013

To Date : 03/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 02/05/2013	Index Future		Buy	2	0.00
ALBI On 02/05/2013	Index Future		Sell	2	0.00
ALBI On 02/05/2013	Index Future		Sell	2	0.00
ALBI On 02/05/2013	Index Future		Buy	2	0.00
ALBI On 02/05/2013	Index Future		Sell	80	0.00
ALBI On 01/08/2013	Index Future		Buy	80	0.00
ALBI On 02/05/2013	Index Future		Buy	80	0.00
ALBI On 01/08/2013	Index Future		Sell	80	0.00
<b>New Inflation Linked Index</b>					
IGOV On 02/05/2013	Index Future		Sell	23	0.00
IGOV On 01/08/2013	Index Future		Buy	23	0.00
IGOV On 02/05/2013	Index Future		Buy	23	0.00
IGOV On 01/08/2013	Index Future		Sell	23	0.00
<b>R186 Bond Future</b>					
R186 On 02/05/2013	Bond Future		Sell	7	0.00
R186 On 02/05/2013	Bond Future		Buy	7	9,131.27
R186 On 02/05/2013	Bond Future		Sell	10	0.00
R186 On 02/05/2013	Bond Future		Buy	10	13,044.67
R186 On 02/05/2013	Bond Future		Sell	18	0.00

R186 On 02/05/2013	Bond Future	Buy	18	23,480.41
R186 On 02/05/2013	Bond Future	Buy	25	32,612.99
R186 On 02/05/2013	Bond Future	Sell	25	0.00
R186 On 02/05/2013	Bond Future	Sell	30	0.00
R186 On 02/05/2013	Bond Future	Buy	30	39,134.02
R186 On 02/05/2013	Bond Future	Sell	50	0.00
R186 On 02/05/2013	Bond Future	Buy	50	65,223.37
R186 On 02/05/2013	Bond Future	Sell	60	0.00
R186 On 02/05/2013	Bond Future	Buy	60	78,268.04
R186 On 02/05/2013	Bond Future	Sell	74	0.00
R186 On 02/05/2013	Bond Future	Buy	74	96,530.58
R186 On 02/05/2013	Bond Future	Buy	74	96,530.58
R186 On 02/05/2013	Bond Future	Sell	74	0.00
R186 On 02/05/2013	Bond Future	Sell	500	0.00
R186 On 02/05/2013	Bond Future	Buy	500	651,675.95
R186 On 01/08/2013	Bond Future	Buy	500	633,509.80
R186 On 01/08/2013	Bond Future	Sell	500	0.00
R186 On 02/05/2013	Bond Future	Sell	2,500	0.00
R186 On 02/05/2013	Bond Future	Buy	2,500	3,258,379.75
R186 On 01/08/2013	Bond Future	Buy	2,500	3,167,549.00
R186 On 01/08/2013	Bond Future	Sell	2,500	0.00
<b>R203 Bond Future</b>				
R203 On 02/05/2013	Bond Future	Buy	1,000	1,100,696.60
R203 On 02/05/2013	Bond Future	Sell	1,000	0.00
R203 On 01/08/2013	Bond Future	Sell	1,000	0.00
R203 On 01/08/2013	Bond Future	Buy	1,000	1,115,536.60
R203 On 02/05/2013	Bond Future	Buy	4,000	4,402,786.40
R203 On 02/05/2013	Bond Future	Sell	4,000	0.00
R203 On 01/08/2013	Bond Future	Sell	4,000	0.00
R203 On 01/08/2013	Bond Future	Buy	4,000	4,462,146.40
<b>R208 Bond Futures</b>				
R208 On 02/05/2013	Bond Future	Buy	59	60,187.35
R208 On 02/05/2013	Bond Future	Sell	59	0.00
R208 On 02/05/2013	Bond Future	Sell	500	0.00
R208 On 02/05/2013	Bond Future	Buy	500	510,473.10

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R208 On 01/08/2013			Buy	500	516,770.60
R208 On 01/08/2013			Sell	500	0.00
R208 On 02/05/2013			Sell	2,500	0.00
R208 On 02/05/2013			Buy	2,500	2,552,365.50
R208 On 01/08/2013			Buy	2,500	2,583,853.00
R208 On 01/08/2013			Sell	2,500	0.00
<b>R212 Bond Future</b>					
R212 On 02/05/2013			Sell	74	0.00
R212 On 02/05/2013			Buy	74	101,653.22
R212 On 02/05/2013			Buy	74	101,653.22
R212 On 02/05/2013			Sell	74	0.00
R212 On 02/05/2013			Buy	1,700	2,325,674.29
R212 On 02/05/2013			Sell	1,700	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>24,465</b>	<b>27,998,866.71</b>