



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 23/04/2013

To Date : 23/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
I2050 Bond Future					
2050 On 02/05/2013	Bond Future		Buy	122	145,206.84
2050 On 02/05/2013	Bond Future		Sell	122	0.00
2050 On 01/08/2013	Bond Future		Sell	122	0.00
2050 On 01/08/2013	Bond Future		Buy	122	145,621.64
R157 Bond Future					
R157 On 01/08/2013	Bond Future		Buy	671	816,224.46
R157 On 01/08/2013	Bond Future		Sell	671	0.00
R157 On 02/05/2013	Bond Future		Sell	671	0.00
R157 On 02/05/2013	Bond Future		Buy	671	805,745.66
R186 Bond Future					
R186 On 02/05/2013	Bond Future		Sell	5	0.00
R186 On 02/05/2013	Bond Future		Buy	5	344.50
R186 On 02/05/2013	Bond Future		Buy	5	344.10
R186 On 02/05/2013	Bond Future		Sell	5	0.00
R186 On 01/08/2013	Bond Future		Sell	50	0.00
R186 On 01/08/2013	Bond Future		Buy	50	66,600.68
R186 On 01/08/2013	Bond Future		Buy	180	239,783.65
R186 On 02/05/2013	Bond Future		Sell	180	0.00
R186 On 01/08/2013	Bond Future		Sell	180	0.00

R186 On 02/05/2013	Bond Future	Buy	180	246,095.10
R186 On 01/08/2013	Bond Future	Buy	1,550	2,064,803.67
R186 On 01/08/2013	Bond Future	Sell	1,550	0.00
R186 On 02/05/2013	Bond Future	Buy	1,550	2,119,152.25
R186 On 02/05/2013	Bond Future	Sell	1,550	0.00
R197 Bond Future				
R197 On 02/05/2013	Bond Future	Buy	7	20,727.07
R197 On 02/05/2013	Bond Future	Sell	7	0.00
R197 On 01/08/2013	Bond Future	Sell	7	0.00
R197 On 01/08/2013	Bond Future	Buy	7	20,633.62
R197 On 02/05/2013	Bond Future	Buy	8	23,688.08
R197 On 02/05/2013	Bond Future	Sell	8	0.00
R197 On 01/08/2013	Bond Future	Sell	8	0.00
R197 On 01/08/2013	Bond Future	Buy	8	23,581.28
R197 On 02/05/2013	Bond Future	Buy	9	26,649.09
R197 On 02/05/2013	Bond Future	Sell	9	0.00
R197 On 01/08/2013	Bond Future	Sell	9	0.00
R197 On 01/08/2013	Bond Future	Buy	9	26,528.94
R197 On 02/05/2013	Bond Future	Buy	11	32,571.11
R197 On 02/05/2013	Bond Future	Sell	11	0.00
R197 On 01/08/2013	Bond Future	Sell	11	0.00
R197 On 01/08/2013	Bond Future	Buy	11	32,424.26
R197 On 02/05/2013	Bond Future	Buy	12	35,532.12
R197 On 02/05/2013	Bond Future	Sell	12	0.00
R197 On 01/08/2013	Bond Future	Sell	12	0.00
R197 On 01/08/2013	Bond Future	Buy	12	35,371.92
R197 On 02/05/2013	Bond Future	Buy	20	59,220.20
R197 On 02/05/2013	Bond Future	Sell	20	0.00
R197 On 01/08/2013	Bond Future	Sell	20	0.00
R197 On 01/08/2013	Bond Future	Buy	20	58,953.20
R197 On 02/05/2013	Bond Future	Buy	27	79,947.27
R197 On 02/05/2013	Bond Future	Sell	27	0.00
R197 On 01/08/2013	Bond Future	Sell	27	0.00
R197 On 01/08/2013	Bond Future	Buy	27	79,586.82
R197 On 02/05/2013	Bond Future	Buy	41	121,401.41

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 02/05/2013	Bond Future		Sell	41	0.00
R197 On 01/08/2013	Bond Future		Sell	41	0.00
R197 On 01/08/2013	Bond Future		Buy	41	120,854.06
R197 On 02/05/2013	Bond Future		Buy	47	139,167.47
R197 On 02/05/2013	Bond Future		Sell	47	0.00
R197 On 01/08/2013	Bond Future		Sell	47	0.00
R197 On 01/08/2013	Bond Future		Buy	47	138,540.02
R197 On 02/05/2013	Bond Future		Buy	105	310,906.05
R197 On 02/05/2013	Bond Future		Sell	105	0.00
R197 On 01/08/2013	Bond Future		Sell	105	0.00
R197 On 01/08/2013	Bond Future		Buy	105	309,504.30
R197 On 02/05/2013	Bond Future		Buy	108	319,789.08
R197 On 02/05/2013	Bond Future		Sell	108	0.00
R197 On 01/08/2013	Bond Future		Sell	108	0.00
R197 On 01/08/2013	Bond Future		Buy	108	318,347.28
R197 On 02/05/2013	Bond Future		Buy	128	379,009.28
R197 On 02/05/2013	Bond Future		Sell	128	0.00
R197 On 01/08/2013	Bond Future		Sell	128	0.00
R197 On 01/08/2013	Bond Future		Buy	128	377,300.48
R197 On 02/05/2013	Bond Future		Buy	129	381,970.29
R197 On 02/05/2013	Bond Future		Sell	129	0.00
R197 On 01/08/2013	Bond Future		Sell	129	0.00
R197 On 01/08/2013	Bond Future		Buy	129	380,248.14
R197 On 02/05/2013	Bond Future		Buy	135	399,736.35
R197 On 02/05/2013	Bond Future		Sell	135	0.00
R197 On 01/08/2013	Bond Future		Sell	135	0.00
R197 On 01/08/2013	Bond Future		Buy	135	397,934.10
R197 On 02/05/2013	Bond Future		Buy	160	473,761.60
R197 On 02/05/2013	Bond Future		Sell	160	0.00
R197 On 01/08/2013	Bond Future		Sell	160	0.00
R197 On 01/08/2013	Bond Future		Buy	160	471,625.60

R197 On 02/05/2013	Bond Future	Buy	551	1,631,516.51
R197 On 02/05/2013	Bond Future	Sell	551	0.00
R197 On 01/08/2013	Bond Future	Sell	551	0.00
R197 On 01/08/2013	Bond Future	Buy	551	1,624,160.66
R197 On 02/05/2013	Bond Future	Buy	686	2,031,252.86
R197 On 02/05/2013	Bond Future	Sell	686	0.00
R197 On 01/08/2013	Bond Future	Sell	686	0.00
R197 On 01/08/2013	Bond Future	Buy	686	2,022,094.76
R202 Bond Future				
R202 On 02/05/2013	Bond Future	Buy	12	26,777.04
R202 On 02/05/2013	Bond Future	Sell	12	0.00
R202 On 01/08/2013	Bond Future	Sell	12	0.00
R202 On 01/08/2013	Bond Future	Buy	12	26,802.96
R202 On 02/05/2013	Bond Future	Buy	21	46,859.82
R202 On 02/05/2013	Bond Future	Sell	21	0.00
R202 On 01/08/2013	Bond Future	Sell	21	0.00
R202 On 01/08/2013	Bond Future	Buy	21	46,905.18
R202 On 02/05/2013	Bond Future	Buy	24	53,554.08
R202 On 02/05/2013	Bond Future	Sell	24	0.00
R202 On 01/08/2013	Bond Future	Sell	24	0.00
R202 On 01/08/2013	Bond Future	Buy	24	53,605.92
R202 On 02/05/2013	Bond Future	Buy	43	95,951.06
R202 On 02/05/2013	Bond Future	Sell	43	0.00
R202 On 01/08/2013	Bond Future	Sell	43	0.00
R202 On 01/08/2013	Bond Future	Buy	43	96,043.94
R202 On 02/05/2013	Bond Future	Buy	94	209,753.48
R202 On 02/05/2013	Bond Future	Sell	94	0.00
R202 On 01/08/2013	Bond Future	Sell	94	0.00
R202 On 01/08/2013	Bond Future	Buy	94	209,956.52
R202 On 02/05/2013	Bond Future	Buy	96	214,216.32
R202 On 02/05/2013	Bond Future	Sell	96	0.00
R202 On 01/08/2013	Bond Future	Sell	96	0.00
R202 On 01/08/2013	Bond Future	Buy	96	214,423.68
R202 On 02/05/2013	Bond Future	Buy	104	232,067.68
R202 On 02/05/2013	Bond Future	Sell	104	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 01/08/2013			Sell	104	0.00
R202 On 01/08/2013			Buy	104	232,292.32
R202 On 02/05/2013			Buy	186	415,044.12
R202 On 02/05/2013			Sell	186	0.00
R202 On 01/08/2013			Sell	186	0.00
R202 On 01/08/2013			Buy	186	415,445.88
R202 On 02/05/2013			Buy	227	506,532.34
R202 On 02/05/2013			Sell	227	0.00
R202 On 01/08/2013			Sell	227	0.00
R202 On 01/08/2013			Buy	227	507,022.66
R202 On 02/05/2013			Buy	611	1,363,397.62
R202 On 02/05/2013			Sell	611	0.00
R202 On 01/08/2013			Sell	611	0.00
R202 On 01/08/2013			Buy	611	1,364,717.38
R202 On 02/05/2013			Buy	1,263	2,818,283.46
R202 On 02/05/2013			Sell	1,263	0.00
R202 On 01/08/2013			Sell	1,263	0.00
R202 On 01/08/2013			Buy	1,263	2,821,011.54
R202 On 02/05/2013			Buy	2,969	6,625,085.98
R202 On 02/05/2013			Sell	2,969	0.00
R202 On 01/08/2013			Sell	2,969	0.00
R202 On 01/08/2013			Buy	2,969	6,631,499.02
R202 On 02/05/2013			Buy	4,254	9,492,460.68
R202 On 02/05/2013			Sell	4,254	0.00
R202 On 01/08/2013			Sell	4,254	0.00
R202 On 01/08/2013			Buy	4,254	9,501,649.32
R202 On 02/05/2013			Buy	10,298	22,979,163.16
R202 On 02/05/2013			Sell	10,298	0.00
R202 On 01/08/2013			Sell	10,298	0.00
R202 On 01/08/2013			Buy	10,298	23,001,406.84
R202 On 02/05/2013			Sell	22,600	0.00

R202 On 01/08/2013	Bond Future	Buy	22,600	50,457,144.20
R202 On 02/05/2013	Bond Future	Buy	22,600	50,426,046.60
R202 On 01/08/2013	Bond Future	Sell	22,600	0.00
R2023 Bond Future				
R023 On 01/08/2013	Bond Future	Sell	307	0.00
R023 On 02/05/2013	Bond Future	Buy	307	343,217.04
R023 On 01/08/2013	Bond Future	Buy	307	347,393.43
R023 On 02/05/2013	Bond Future	Sell	307	0.00
R207 Bond Future				
R207 On 02/05/2013	Bond Future	Buy	298	323,975.83
R207 On 02/05/2013	Bond Future	Sell	298	0.00
R210 Bond Future				
R210 On 02/05/2013	Bond Future	Buy	1,237	2,102,291.40
R210 On 01/08/2013	Bond Future	Sell	1,237	0.00
R210 On 02/05/2013	Bond Future	Sell	1,237	0.00
R210 On 01/08/2013	Bond Future	Buy	1,237	2,131,046.70
R212 Bond Future				
R212 On 02/05/2013	Bond Future	Sell	3	0.00
R212 On 02/05/2013	Bond Future	Buy	3	4,128.21
R212 On 01/08/2013	Bond Future	Buy	3	4,130.46
R212 On 01/08/2013	Bond Future	Sell	3	0.00
R212 On 02/05/2013	Bond Future	Buy	4	5,504.28
R212 On 02/05/2013	Bond Future	Sell	4	0.00
R212 On 01/08/2013	Bond Future	Sell	4	0.00
R212 On 01/08/2013	Bond Future	Buy	4	5,507.28
R212 On 02/05/2013	Bond Future	Sell	7	0.00
R212 On 02/05/2013	Bond Future	Buy	7	9,632.49
R212 On 01/08/2013	Bond Future	Buy	7	9,637.74
R212 On 01/08/2013	Bond Future	Sell	7	0.00
R212 On 02/05/2013	Bond Future	Buy	7	9,632.49
R212 On 02/05/2013	Bond Future	Sell	7	0.00
R212 On 01/08/2013	Bond Future	Sell	7	0.00
R212 On 01/08/2013	Bond Future	Buy	7	9,637.74
R212 On 02/05/2013	Bond Future	Buy	7	9,632.49
R212 On 02/05/2013	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 01/08/2013			Sell	7	0.00
R212 On 01/08/2013			Buy	7	9,637.74
R212 On 02/05/2013			Buy	12	16,512.84
R212 On 02/05/2013			Sell	12	0.00
R212 On 01/08/2013			Sell	12	0.00
R212 On 01/08/2013			Buy	12	16,521.84
R212 On 02/05/2013			Buy	13	17,888.91
R212 On 02/05/2013			Sell	13	0.00
R212 On 01/08/2013			Sell	13	0.00
R212 On 01/08/2013			Buy	13	17,898.66
R212 On 02/05/2013			Buy	17	23,393.19
R212 On 02/05/2013			Sell	17	0.00
R212 On 01/08/2013			Sell	17	0.00
R212 On 01/08/2013			Buy	17	23,405.94
R212 On 02/05/2013			Buy	28	38,529.96
R212 On 02/05/2013			Sell	28	0.00
R212 On 01/08/2013			Sell	28	0.00
R212 On 01/08/2013			Buy	28	38,550.96
R212 On 02/05/2013			Buy	42	57,794.94
R212 On 02/05/2013			Sell	42	0.00
R212 On 01/08/2013			Sell	42	0.00
R212 On 01/08/2013			Buy	42	57,826.44
R212 On 02/05/2013			Buy	45	61,923.15
R212 On 02/05/2013			Sell	45	0.00
R212 On 01/08/2013			Sell	45	0.00
R212 On 01/08/2013			Buy	45	61,956.90
R212 On 02/05/2013			Buy	47	64,675.29
R212 On 02/05/2013			Sell	47	0.00
R212 On 01/08/2013			Sell	47	0.00
R212 On 01/08/2013			Buy	47	64,710.54
R212 On 02/05/2013			Buy	69	94,948.83

R212 On 02/05/2013	Bond Future	Sell	69	0.00
R212 On 01/08/2013	Bond Future	Sell	69	0.00
R212 On 01/08/2013	Bond Future	Buy	69	95,000.58
R212 On 02/05/2013	Bond Future	Buy	80	110,085.60
R212 On 02/05/2013	Bond Future	Sell	80	0.00
R212 On 01/08/2013	Bond Future	Sell	80	0.00
R212 On 01/08/2013	Bond Future	Buy	80	110,145.60
R212 On 02/05/2013	Bond Future	Buy	86	118,342.02
R212 On 02/05/2013	Bond Future	Sell	86	0.00
R212 On 01/08/2013	Bond Future	Sell	86	0.00
R212 On 01/08/2013	Bond Future	Buy	86	118,406.52
R212 On 02/05/2013	Bond Future	Sell	89	0.00
R212 On 02/05/2013	Bond Future	Buy	89	122,470.23
R212 On 01/08/2013	Bond Future	Buy	89	122,536.98
R212 On 01/08/2013	Bond Future	Sell	89	0.00
R212 On 02/05/2013	Bond Future	Sell	96	0.00
R212 On 02/05/2013	Bond Future	Buy	96	132,102.72
R212 On 01/08/2013	Bond Future	Buy	96	132,174.72
R212 On 01/08/2013	Bond Future	Sell	96	0.00
R212 On 02/05/2013	Bond Future	Sell	163	0.00
R212 On 02/05/2013	Bond Future	Buy	163	224,299.41
R212 On 01/08/2013	Bond Future	Buy	163	224,421.66
R212 On 01/08/2013	Bond Future	Sell	163	0.00
R212 On 02/05/2013	Bond Future	Buy	175	240,812.25
R212 On 02/05/2013	Bond Future	Sell	175	0.00
R212 On 01/08/2013	Bond Future	Sell	175	0.00
R212 On 01/08/2013	Bond Future	Buy	175	240,943.50
R212 On 02/05/2013	Bond Future	Buy	320	440,342.40
R212 On 02/05/2013	Bond Future	Sell	320	0.00
R212 On 01/08/2013	Bond Future	Sell	320	0.00
R212 On 01/08/2013	Bond Future	Buy	320	440,582.40
R212 On 02/05/2013	Bond Future	Sell	635	0.00
R212 On 02/05/2013	Bond Future	Buy	635	873,804.45
R212 On 01/08/2013	Bond Future	Buy	635	874,280.70

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 01/08/2013	Bond Future		Sell	635	0.00
R212 On 02/05/2013	Bond Future		Sell	643	0.00
R212 On 02/05/2013	Bond Future		Buy	643	884,813.01
R212 On 01/08/2013	Bond Future		Buy	643	885,295.26
R212 On 01/08/2013	Bond Future		Sell	643	0.00
R212 On 02/05/2013	Bond Future		Sell	795	0.00
R212 On 02/05/2013	Bond Future		Buy	795	1,093,975.65
R212 On 01/08/2013	Bond Future		Buy	795	1,094,571.90
R212 On 01/08/2013	Bond Future		Sell	795	0.00
R212 On 02/05/2013	Bond Future		Sell	880	0.00
R212 On 02/05/2013	Bond Future		Buy	880	1,210,941.60
R212 On 01/08/2013	Bond Future		Buy	880	1,211,601.60
R212 On 01/08/2013	Bond Future		Sell	880	0.00
R212 On 02/05/2013	Bond Future		Sell	1,029	0.00
R212 On 02/05/2013	Bond Future		Buy	1,029	1,415,976.03
R212 On 01/08/2013	Bond Future		Buy	1,029	1,416,747.78
R212 On 01/08/2013	Bond Future		Sell	1,029	0.00
R212 On 02/05/2013	Bond Future		Sell	1,502	0.00
R212 On 02/05/2013	Bond Future		Buy	1,502	2,066,857.14
R212 On 01/08/2013	Bond Future		Buy	1,502	2,067,983.64
R212 On 01/08/2013	Bond Future		Sell	1,502	0.00
R212 On 02/05/2013	Bond Future		Sell	1,666	0.00
R212 On 01/08/2013	Bond Future		Buy	1,666	2,295,822.97
R212 On 02/05/2013	Bond Future		Buy	1,666	2,292,677.56
R212 On 01/08/2013	Bond Future		Sell	1,666	0.00
R212 On 02/05/2013	Bond Future		Sell	2,083	0.00
R212 On 02/05/2013	Bond Future		Buy	2,083	2,866,353.81
R212 On 01/08/2013	Bond Future		Buy	2,083	2,867,916.06
R212 On 01/08/2013	Bond Future		Sell	2,083	0.00
R212 On 02/05/2013	Bond Future		Buy	13,866	19,081,792.96
R212 On 01/08/2013	Bond Future		Sell	13,866	0.00

R212 On 02/05/2013	Bond Future	Sell	13,866	0.00
R212 On 01/08/2013	Bond Future	Buy	13,866	19,107,971.97
R213 Bond Future				
R213 On 01/08/2013	Bond Future	Sell	217	0.00
R213 On 02/05/2013	Bond Future	Buy	217	212,997.33
R213 On 01/08/2013	Bond Future	Buy	217	215,767.31
R213 On 02/05/2013	Bond Future	Sell	217	0.00
Grand Total for Daily Detailed Turnover:			147,716	283,531,937.65