



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 25/04/2013

To Date : 25/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
All Bond Index					
ALBI On 02/05/2013	Index Future		Buy	180	0.00
ALBI On 02/05/2013	Index Future		Sell	180	0.00
ALBI On 02/05/2013	Index Future		Buy	180	0.00
ALBI On 02/05/2013	Index Future		Sell	180	0.00
Govi Total Return Index					
GOVI On 02/05/2013	GOVI		Sell	2	0.00
GOVI On 01/08/2013	GOVI		Buy	2	9,178.68
GOVI On 02/05/2013	GOVI		Buy	2	9,058.82
GOVI On 01/08/2013	GOVI		Sell	2	0.00
GOVI On 02/05/2013	GOVI		Sell	30	0.00
GOVI On 02/05/2013	GOVI		Buy	30	135,914.40
GOVI On 01/08/2013	GOVI		Sell	30	0.00
GOVI On 01/08/2013	GOVI		Buy	30	137,712.60
GOVI On 02/05/2013	GOVI		Buy	38	172,158.24
GOVI On 02/05/2013	GOVI		Sell	38	0.00
GOVI On 01/08/2013	GOVI		Buy	38	174,435.96
GOVI On 01/08/2013	GOVI		Sell	38	0.00
I2038 Bond Future					
2038 On 02/05/2013	Bond Future		Buy	9	10,329.16

2038 On 02/05/2013	Bond Future	Sell	9	0.00
2038 On 01/08/2013	Bond Future	Sell	9	0.00
2038 On 01/08/2013	Bond Future	Buy	9	10,361.11
R157 Bond Future				
R157 On 01/08/2013	Bond Future	Buy	53	64,410.02
R157 On 01/08/2013	Bond Future	Sell	53	0.00
R157 On 02/05/2013	Bond Future	Sell	53	0.00
R157 On 02/05/2013	Bond Future	Buy	53	63,617.73
R157 On 01/08/2013	Bond Future	Sell	268	0.00
R157 On 01/08/2013	Bond Future	Buy	268	325,979.15
R157 On 02/05/2013	Bond Future	Buy	268	321,754.72
R157 On 02/05/2013	Bond Future	Sell	268	0.00
R157 On 01/08/2013	Bond Future	Buy	281	341,494.64
R157 On 01/08/2013	Bond Future	Sell	281	0.00
R157 On 02/05/2013	Bond Future	Sell	281	0.00
R157 On 02/05/2013	Bond Future	Buy	281	337,294.02
R157 On 02/05/2013	Bond Future	Sell	1,058	0.00
R157 On 02/05/2013	Bond Future	Buy	1,058	1,269,860.27
R157 On 01/08/2013	Bond Future	Buy	1,058	1,286,829.85
R157 On 01/08/2013	Bond Future	Sell	1,058	0.00
R186 Bond Future				
R186 On 02/05/2013	Bond Future	Sell	5	0.00
R186 On 02/05/2013	Bond Future	Sell	5	0.00
R186 On 02/05/2013	Bond Future	Sell	5	0.00
R186 On 02/05/2013	Bond Future	Buy	5	341.70
R186 On 02/05/2013	Bond Future	Sell	5	0.00
R186 On 02/05/2013	Bond Future	Buy	5	341.05
R186 On 02/05/2013	Bond Future	Sell	9	0.00
R186 On 02/05/2013	Bond Future	Buy	9	12,277.45
R186 On 01/08/2013	Bond Future	Sell	9	0.00
R186 On 01/08/2013	Bond Future	Buy	9	11,963.03
R186 On 01/08/2013	Bond Future	Buy	10	690.60
R186 On 01/08/2013	Bond Future	Sell	10	0.00
R186 On 02/05/2013	Bond Future	Buy	70	95,199.13
R186 On 02/05/2013	Bond Future	Sell	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/05/2013			Buy	100	136,101.64
R186 On 02/05/2013			Sell	100	0.00
R186 On 02/05/2013			Sell	515	0.00
R186 On 02/05/2013			Buy	515	743,898.81
R186 On 02/05/2013			Buy	515	743,898.81
R186 On 02/05/2013			Sell	515	0.00
R186 On 02/05/2013			Buy	1,030	1,403,982.70
R186 On 02/05/2013			Sell	1,030	0.00
R186 On 01/08/2013			Buy	1,030	1,367,050.40
R186 On 01/08/2013			Sell	1,030	0.00
R186 On 02/05/2013			Sell	4,547	0.00
R186 On 02/05/2013			Buy	4,547	6,188,715.72
R186 On 01/08/2013			Buy	4,547	6,031,091.69
R186 On 01/08/2013			Sell	4,547	0.00
R186 On 01/08/2013			Buy	5,213	6,903,228.71
R186 On 01/08/2013			Sell	5,213	0.00
R186 On 02/05/2013			Buy	5,213	7,089,615.36
R186 On 02/05/2013			Sell	5,213	0.00
R186 On 02/05/2013			Sell	7,421	0.00
R186 On 02/05/2013			Buy	7,421	10,123,443.23
R186 On 01/08/2013			Buy	7,421	9,864,178.73
R186 On 01/08/2013			Sell	7,421	0.00
R197 Bond Future					
R197 On 02/05/2013			Sell	449	0.00
R197 On 02/05/2013			Buy	449	1,334,419.02
R197 On 01/08/2013			Sell	449	0.00
R197 On 01/08/2013			Buy	449	1,328,267.72
R202 Bond Future					
R202 On 02/05/2013			Sell	161	0.00
R202 On 02/05/2013			Buy	161	358,681.40
R202 On 01/08/2013			Sell	164	0.00

R202 On 01/08/2013	Bond Future	Buy	164	365,565.13
R202 On 02/05/2013	Bond Future	Sell	1,054	0.00
R202 On 02/05/2013	Bond Future	Buy	1,054	2,348,227.68
R202 On 01/08/2013	Bond Future	Sell	1,054	0.00
R202 On 01/08/2013	Bond Future	Buy	1,054	2,350,040.56
R2023 Bond Future				
R023 On 02/05/2013	Bond Future	Sell	928	0.00
R023 On 02/05/2013	Bond Future	Buy	928	1,034,701.07
R023 On 01/08/2013	Bond Future	Buy	928	1,047,456.80
R023 On 01/08/2013	Bond Future	Sell	928	0.00
R203 Bond Future				
R203 On 02/05/2013	Bond Future	Sell	138	0.00
R203 On 02/05/2013	Bond Future	Buy	138	153,515.04
R203 On 01/08/2013	Bond Future	Buy	138	155,530.64
R203 On 01/08/2013	Bond Future	Sell	138	0.00
R203 On 02/05/2013	Bond Future	Sell	789	0.00
R203 On 02/05/2013	Bond Future	Buy	789	876,742.48
R203 On 01/08/2013	Bond Future	Sell	789	0.00
R203 On 01/08/2013	Bond Future	Buy	789	888,253.52
R203 On 02/05/2013	Bond Future	Buy	793	881,708.79
R203 On 02/05/2013	Bond Future	Sell	793	0.00
R203 On 01/08/2013	Bond Future	Buy	793	893,491.66
R203 On 01/08/2013	Bond Future	Sell	793	0.00
R203 On 01/08/2013	Bond Future	Buy	1,183	1,331,922.31
R203 On 01/08/2013	Bond Future	Sell	1,183	0.00
R203 On 02/05/2013	Bond Future	Buy	1,183	1,315,539.06
R203 On 02/05/2013	Bond Future	Sell	1,183	0.00
R204 Bond Future				
R204 On 02/05/2013	Bond Future	Sell	526	0.00
R204 On 02/05/2013	Bond Future	Buy	526	596,545.07
R204 On 01/08/2013	Bond Future	Sell	526	0.00
R204 On 01/08/2013	Bond Future	Buy	526	582,959.80
R204 On 02/05/2013	Bond Future	Buy	625	708,383.25
R204 On 02/05/2013	Bond Future	Sell	625	0.00
R204 On 01/08/2013	Bond Future	Buy	625	692,680.94

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 01/08/2013			Sell	625	0.00
R204 On 02/05/2013			Sell	1,571	0.00
R204 On 02/05/2013			Buy	1,571	1,778,519.83
R204 On 01/08/2013			Sell	1,571	0.00
R204 On 01/08/2013			Buy	1,571	1,738,614.39
R207 Bond Future					
R207 On 02/05/2013			Buy	306	333,929.02
R207 On 02/05/2013			Sell	306	0.00
R207 On 01/08/2013			Sell	306	0.00
R207 On 01/08/2013			Buy	306	327,050.99
R207 On 02/05/2013			Sell	600	0.00
R207 On 02/05/2013			Buy	600	654,079.38
R207 On 01/08/2013			Sell	600	0.00
R207 On 01/08/2013			Buy	600	640,848.30
R207 On 02/05/2013			Buy	1,209	1,318,731.02
R207 On 02/05/2013			Sell	1,209	0.00
R207 On 01/08/2013			Buy	1,209	1,292,385.94
R207 On 01/08/2013			Sell	1,209	0.00
R207 On 02/05/2013			Buy	1,864	2,028,882.17
R207 On 02/05/2013			Sell	1,864	0.00
R207 On 01/08/2013			Sell	2,107	0.00
R207 On 01/08/2013			Buy	2,107	2,245,939.37
R208 Bond Futures					
R208 On 01/08/2013			Sell	515	0.00
R208 On 01/08/2013			Buy	515	546,176.97
R208 On 02/05/2013			Buy	515	539,748.33
R208 On 02/05/2013			Sell	515	0.00
R208 On 02/05/2013			Buy	1,125	1,178,051.96
R208 On 02/05/2013			Sell	1,125	0.00
R208 On 01/08/2013			Sell	1,125	0.00
R208 On 01/08/2013			Buy	1,125	1,193,795.33

R208 On 02/05/2013	Bond Future	Buy	4,621	4,837,441.63
R208 On 02/05/2013	Bond Future	Sell	4,621	0.00
R208 On 01/08/2013	Bond Future	Buy	4,621	4,898,196.69
R208 On 01/08/2013	Bond Future	Sell	4,621	0.00
R209 Bond Future				
R209 On 01/08/2013	Bond Future	Sell	94	0.00
R209 On 01/08/2013	Bond Future	Buy	94	81,484.92
R209 On 01/08/2013	Bond Future	Buy	169	146,499.48
R209 On 01/08/2013	Bond Future	Sell	169	0.00
R209 On 02/05/2013	Bond Future	Sell	169	0.00
R209 On 02/05/2013	Bond Future	Buy	169	144,682.35
R209 On 02/05/2013	Bond Future	Buy	502	432,845.63
R209 On 02/05/2013	Bond Future	Sell	502	0.00
R209 On 01/08/2013	Bond Future	Sell	502	0.00
R209 On 01/08/2013	Bond Future	Buy	502	438,528.53
R209 On 02/05/2013	Bond Future	Sell	893	0.00
R209 On 02/05/2013	Bond Future	Buy	893	769,982.37
R209 On 01/08/2013	Bond Future	Sell	893	0.00
R209 On 01/08/2013	Bond Future	Buy	893	780,091.58
R209 On 02/05/2013	Bond Future	Sell	1,060	0.00
R209 On 02/05/2013	Bond Future	Buy	1,060	910,507.25
R209 On 01/08/2013	Bond Future	Sell	1,060	0.00
R209 On 01/08/2013	Bond Future	Buy	1,060	922,675.20
R211 Bond Future				
R211 On 02/05/2013	Bond Future	Buy	522	678,192.84
R211 On 02/05/2013	Bond Future	Sell	522	0.00
R211 On 01/08/2013	Bond Future	Buy	522	679,179.42
R211 On 01/08/2013	Bond Future	Sell	522	0.00
R213 Bond Future				
R213 On 02/05/2013	Bond Future	Sell	77	0.00
R213 On 02/05/2013	Bond Future	Buy	77	75,221.74
R213 On 01/08/2013	Bond Future	Sell	77	0.00
R213 On 01/08/2013	Bond Future	Buy	77	76,209.34
R213 On 02/05/2013	Bond Future	Buy	186	181,704.46
R213 On 02/05/2013	Bond Future	Sell	186	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R213 On 01/08/2013			Buy	186	184,090.10
R213 On 01/08/2013			Sell	186	0.00
R213 On 02/05/2013			Sell	707	0.00
R213 On 02/05/2013			Buy	707	689,377.11
R213 On 01/08/2013			Sell	707	0.00
R213 On 01/08/2013			Buy	707	698,589.53
R214 Bond Future					
R214 On 02/05/2013			Buy	14	12,315.76
R214 On 02/05/2013			Sell	14	0.00
R214 On 01/08/2013			Buy	14	12,477.47
R214 On 01/08/2013			Sell	14	0.00
R214 On 02/05/2013			Buy	865	757,920.18
R214 On 02/05/2013			Sell	865	0.00
R214 On 01/08/2013			Buy	865	768,048.64
R214 On 01/08/2013			Sell	865	0.00
R248 Bond Future					
R248 On 02/05/2013			Buy	603	676,705.11
R248 On 02/05/2013			Sell	603	0.00
R248 On 01/08/2013			Buy	603	685,703.32
R248 On 01/08/2013			Sell	603	0.00
Grand Total for Daily Detailed Turnover:				89,953	110,986,463.67