



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 14/03/2013

To Date : 14/03/2013

| <b>Contract</b>                                 | <b>Strike</b> | <b>C/P</b> | <b>Buy/Sell</b> | <b>No. of Contracts</b> | <b>Value (R000's)</b> |
|---|---------------|------------|-----------------|-------------------------|-----------------------|
| <b>R186 Bond Future</b>                         |               |            |                 |                         |                       |
| R186 On 02/05/2013 Bond Future                  | 7.40          | Call       | Buy             | 1,620                   | 0.00                  |
| R186 On 02/05/2013 Bond Future                  | 7.40          | Call       | Sell            | 1,620                   | 0.00                  |
| <b>R2023 Bond Future</b>                        |               |            |                 |                         |                       |
| R023 On 02/05/2013 Bond Future                  |               |            | Sell            | 1,500                   | 0.00                  |
| R023 On 02/05/2013 Bond Future                  |               |            | Buy             | 1,500                   | 1,614,632.55          |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>3,120</b>            | <b>1,614,632.55</b>   |