



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 25/06/2013

To Date : 25/06/2013

| <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>R203 Bond Future</b>  |               |            |                 |                         |                       |
| R203 On 01/08/2013       | Bond Future   |            | Sell            | 331                     | 0.00                  |
| R203 On 01/08/2013       | Bond Future   |            | Buy             | 331                     | 354,509.74            |
| <b>R208 Bond Futures</b> |               |            |                 |                         |                       |
| R208 On 01/08/2013       | Bond Future   |            | Sell            | 38                      | 0.00                  |
| R208 On 01/08/2013       | Bond Future   |            | Buy             | 38                      | 36,768.39             |
| <b>R209 Bond Future</b>  |               |            |                 |                         |                       |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 1                       | 0.00                  |
| R209 On 01/08/2013       | Bond Future   |            | Buy             | 1                       | 771.33                |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 1                       | 0.00                  |
| R209 On 01/08/2013       | Bond Future   |            | Buy             | 1                       | 771.33                |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 16                      | 0.00                  |
| R209 On 01/08/2013       | Bond Future   |            | Buy             | 16                      | 12,341.30             |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 30                      | 0.00                  |
| R209 On 01/08/2013       | Bond Future   |            | Buy             | 30                      | 23,139.94             |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 106                     | 0.00                  |
| R209 On 01/08/2013       | Bond Future   |            | Buy             | 106                     | 81,761.13             |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 128                     | 0.00                  |
| R209 On 01/08/2013       | Bond Future   |            | Buy             | 128                     | 98,730.42             |
| R209 On 01/08/2013       | Bond Future   |            | Sell            | 263                     | 0.00                  |

|   |             |      |     |      |              |                     |
|---|-------------|------|-----|------|--------------|---------------------|
| R209 On 01/08/2013                              | Bond Future |      |     | Buy  | 263          | 202,860.16          |
| R209 On 01/08/2013                              | Bond Future |      |     | Sell | 294          | 0.00                |
| R209 On 01/08/2013                              | Bond Future |      |     | Buy  | 294          | 226,771.43          |
| R209 On 01/08/2013                              | Bond Future |      |     | Sell | 449          | 0.00                |
| R209 On 01/08/2013                              | Bond Future |      |     | Buy  | 449          | 346,327.80          |
| R209 On 01/08/2013                              | Bond Future |      |     | Sell | 712          | 0.00                |
| R209 On 01/08/2013                              | Bond Future |      |     | Buy  | 712          | 549,187.96          |
| R209 On 01/08/2013                              | Bond Future |      |     | Buy  | 712          | 549,187.96          |
| R209 On 01/08/2013                              | Bond Future |      |     | Sell | 712          | 0.00                |
| R209 On 07/11/2013                              | Bond Future | 9.25 | Put | Sell | 1,000        | 0.00                |
| R209 On 07/11/2013                              | Bond Future | 9.25 | Put | Buy  | 1,000        | 0.00                |
| R209 On 07/11/2013                              | Bond Future | 9.25 | Put | Buy  | 1,000        | 0.00                |
| R209 On 07/11/2013                              | Bond Future | 9.25 | Put | Sell | 1,000        | 0.00                |
| R209 On 01/08/2013                              | Bond Future |      |     | Buy  | 2,000        | 1,542,499.20        |
| R209 On 01/08/2013                              | Bond Future |      |     | Sell | 2,000        | 0.00                |
| <b>R213 Bond Future</b>                         |             |      |     |      |              |                     |
| R213 On 01/08/2013                              | Bond Future |      |     | Buy  | 115          | 100,965.40          |
| R213 On 01/08/2013                              | Bond Future |      |     | Sell | 115          | 0.00                |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |      |     |      | <b>7,196</b> | <b>4,126,593.49</b> |