



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 15/10/2013

To Date : 15/10/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 06/02/2014	Index Future		Sell	4	0.00
ALBI On 06/02/2014	Index Future		Buy	4	18,641.36
ALBI On 06/02/2014	Index Future		Sell	35	0.00
ALBI On 06/02/2014	Index Future		Buy	35	163,111.90
ALBI On 06/02/2014	Index Future		Sell	39	0.00
ALBI On 06/02/2014	Index Future		Buy	39	181,753.26
<b>R157 Bond Future</b>					
R157 On 07/11/2013	Bond Future		Buy	39	44,939.35
R157 On 07/11/2013	Bond Future		Sell	39	0.00
R157 On 07/11/2013	Bond Future		Buy	135	155,559.29
R157 On 07/11/2013	Bond Future		Sell	135	0.00
R157 On 07/11/2013	Bond Future		Buy	174	200,498.63
R157 On 07/11/2013	Bond Future		Sell	174	0.00
<b>R186 Bond Future</b>					
R186 On 07/11/2013	Bond Future		Buy	16	19,960.57
R186 On 07/11/2013	Bond Future		Sell	16	0.00
R186 On 07/08/2014	Bond Future	8.92	Put Sell	137	0.00
R186 On 07/08/2014	Bond Future	8.92	Put Buy	137	0.00
R186 On 07/11/2013	Bond Future	8.75	Put Buy	168	0.00

R186 On 07/11/2013	Bond Future	8.75	Put	Sell	168	0.00
R186 On 07/08/2014	Bond Future	8.92	Put	Sell	703	0.00
R186 On 07/08/2014	Bond Future	8.92	Put	Buy	703	0.00
R186 On 07/08/2014	Bond Future	8.92	Put	Sell	840	0.00
R186 On 07/08/2014	Bond Future	8.92	Put	Buy	840	0.00
<b>R204 Bond Future</b>						
R204 On 07/08/2014	Bond Future	7.78	Put	Sell	87	0.00
R204 On 07/08/2014	Bond Future	7.78	Put	Buy	87	0.00
R204 On 07/11/2013	Bond Future	7.00	Put	Buy	207	0.00
R204 On 07/11/2013	Bond Future	7.00	Put	Sell	207	0.00
R204 On 07/08/2014	Bond Future	7.78	Put	Sell	443	0.00
R204 On 07/08/2014	Bond Future	7.78	Put	Buy	443	0.00
R204 On 07/08/2014	Bond Future	7.78	Put	Buy	530	0.00
R204 On 07/08/2014	Bond Future	7.78	Put	Sell	530	0.00
<b>R208 Bond Futures</b>						
R208 On 07/11/2013	Bond Future			Sell	5	0.00
R208 On 07/11/2013	Bond Future			Buy	5	4,886.71
R208 On 07/11/2013	Bond Future			Sell	7	0.00
R208 On 07/11/2013	Bond Future			Buy	7	6,841.39
R208 On 07/11/2013	Bond Future			Sell	10	0.00
R208 On 07/11/2013	Bond Future			Buy	10	9,773.41
R208 On 07/11/2013	Bond Future			Sell	15	0.00
R208 On 07/11/2013	Bond Future			Buy	15	14,660.12
R208 On 07/11/2013	Bond Future			Sell	19	0.00
R208 On 07/11/2013	Bond Future			Buy	19	18,569.48
R208 On 07/08/2014	Bond Future	8.28	Put	Sell	103	0.00
R208 On 07/08/2014	Bond Future	8.28	Put	Buy	103	0.00
R208 On 07/11/2013	Bond Future	7.50	Put	Buy	248	0.00
R208 On 07/11/2013	Bond Future	7.50	Put	Sell	248	0.00
R208 On 07/08/2014	Bond Future	8.28	Put	Sell	527	0.00
R208 On 07/08/2014	Bond Future	8.28	Put	Buy	527	0.00
R208 On 07/08/2014	Bond Future	8.28	Put	Sell	630	0.00
R208 On 07/08/2014	Bond Future	8.28	Put	Buy	630	0.00
<b>R209 Bond Future</b>						
R209 On 07/11/2013	Bond Future	9.50	Put	Buy	160	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R209 On 07/11/2013 Bond Future	9.50	Put	Sell	160	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>5,281</b>	<b>839,195.46</b>