



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 23/01/2013

To Date : 23/01/2013

| <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 07/02/2013 Bond Future                  | 7.29          | Put        | Buy             | 20                      | 0.00                  |
| R186 On 07/02/2013 Bond Future                  | 7.29          | Put        | Sell            | 20                      | 0.00                  |
| R186 On 07/02/2013 Bond Future                  |               |            | Buy             | 50                      | 64,892.63             |
| R186 On 07/02/2013 Bond Future                  |               |            | Sell            | 50                      | 0.00                  |
| R186 On 07/02/2013 Bond Future                  |               |            | Buy             | 50                      | 64,605.69             |
| R186 On 07/02/2013 Bond Future                  |               |            | Sell            | 50                      | 0.00                  |
| R186 On 02/05/2013 Bond Future                  | 7.40          | Put        | Sell            | 50                      | 0.00                  |
| R186 On 02/05/2013 Bond Future                  | 7.40          | Put        | Buy             | 50                      | 0.00                  |
| R186 On 07/02/2013 Bond Future                  | 7.29          | Put        | Buy             | 80                      | 0.00                  |
| R186 On 07/02/2013 Bond Future                  | 7.29          | Put        | Sell            | 80                      | 0.00                  |
| R186 On 02/05/2013 Bond Future                  | 7.40          | Put        | Sell            | 100                     | 0.00                  |
| R186 On 02/05/2013 Bond Future                  | 7.40          | Put        | Buy             | 100                     | 0.00                  |
| <b>Grand Total for Daily Detailed Turnover:</b> |               |            |                 | <b>350</b>              | <b>129,498.31</b>     |