



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 18/02/2013

To Date : 18/02/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 02/05/2013			Index Future		
			Sell	12	0.00
ALBI On 02/05/2013			Index Future		
			Buy	12	0.00
<b>R186 Bond Future</b>					
R186 On 02/05/2013			Bond Future		
			Buy	500	653,612.00
R186 On 02/05/2013			Bond Future		
			Sell	500	0.00
R186 On 02/05/2013			Bond Future		
			Buy	2,500	3,268,060.00
R186 On 02/05/2013			Bond Future		
			Sell	2,500	0.00
<b>R208 Bond Futures</b>					
R208 On 02/05/2013			Bond Future		
			Buy	500	510,803.95
R208 On 02/05/2013			Bond Future		
			Sell	500	0.00
R208 On 02/05/2013			Bond Future		
			Buy	2,500	2,554,019.75
R208 On 02/05/2013			Bond Future		
			Sell	2,500	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>6,012</b>	<b>6,986,495.70</b>