



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 26/03/2013

To Date : 26/03/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Jibar Tradeable Future</b>					
JBAF On 18/09/2013	Jibar Tradeable Future		Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future		Sell	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future		Sell	1,000	0.00
JBAF On 18/12/2013	Jibar Tradeable Future		Buy	1,000	0.00
JBAF On 18/12/2013	Jibar Tradeable Future		Sell	1,500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future		Buy	1,500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future		Sell	2,000	0.00
JBAF On 18/12/2013	Jibar Tradeable Future		Buy	2,000	0.00
<b>R202 Bond Future</b>					
R202 On 02/05/2013	Bond Future		Buy	975	2,127,060.00
R202 On 02/05/2013	Bond Future		Sell	975	0.00
R202 On 02/05/2013	Bond Future		Buy	2,025	4,417,456.50
R202 On 02/05/2013	Bond Future		Sell	2,025	0.00
R202 On 02/05/2013	Bond Future		Sell	2,025	0.00
R202 On 02/05/2013	Bond Future		Buy	2,025	4,417,456.50
R202 On 02/05/2013	Bond Future		Buy	2,025	4,417,740.00
R202 On 02/05/2013	Bond Future		Sell	2,025	0.00
R202 On 02/05/2013	Bond Future		Buy	2,400	5,229,761.76
R202 On 02/05/2013	Bond Future		Sell	2,400	0.00

**R203 Bond Future**

R203 On 06/02/2014	Bond Future	5.95	Call	Sell	16	0.00
R203 On 06/02/2014	Bond Future	5.95	Call	Buy	16	0.00

**Grand Total for Daily Detailed Turnover:****14,466****20,609,474.76**