



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 17/04/2013

To Date : 17/04/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>Jibar Tradeable Future</b>					
JBAF On 18/06/2014	Jibar Tradeable Future		Buy	800	0.00
JBAF On 18/06/2014	Jibar Tradeable Future		Sell	800	0.00
<b>R157 Bond Future</b>					
R157 On 02/05/2013	Bond Future		Buy	150	179,831.36
R157 On 02/05/2013	Bond Future		Sell	150	0.00
<b>R186 Bond Future</b>					
R186 On 02/05/2013	Bond Future		Sell	180	0.00
R186 On 02/05/2013	Bond Future		Buy	180	243,286.88
R186 On 02/05/2013	Bond Future		Buy	1,240	1,676,406.84
R186 On 02/05/2013	Bond Future		Sell	1,240	0.00
<b>R2023 Bond Future</b>					
R023 On 01/08/2013	Bond Future		Buy	10	11,251.11
R023 On 01/08/2013	Bond Future		Sell	10	0.00
R023 On 01/08/2013	Bond Future		Buy	10	11,251.11
R023 On 01/08/2013	Bond Future		Sell	10	0.00
R023 On 02/05/2013	Bond Future		Sell	10	0.00
R023 On 02/05/2013	Bond Future		Buy	10	11,075.85
<b>R204 Bond Future</b>					
R204 On 02/05/2013	Bond Future		Sell	2,300	0.00
R204 On 02/05/2013	Bond Future		Buy	2,300	2,594,023.95

**R208 Bond Futures**

R208 On 02/05/2013	Bond Future	Buy	5	5,222.79
R208 On 02/05/2013	Bond Future	Sell	5	0.00
R208 On 02/05/2013	Bond Future	Buy	60	62,519.53
R208 On 02/05/2013	Bond Future	Sell	60	0.00

**Grand Total for Daily Detailed Turnover: 4,765 4,794,869.43**