



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 24/05/2013

To Date : 24/05/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)	
<b>All Bond Index</b>						
ALBI On 01/08/2013			Index Future	Sell	10	0.00
ALBI On 01/08/2013			Index Future	Buy	10	45,411.20
<b>R157 Bond Future</b>						
R157 On 01/08/2013			Bond Future	Buy	593	720,964.77
R157 On 01/08/2013			Bond Future	Sell	593	0.00
<b>R186 Bond Future</b>						
R186 On 07/11/2013	6.75	Call	Bond Future	Sell	1,000	0.00
R186 On 07/11/2013	6.75	Call	Bond Future	Buy	1,000	0.00
R186 On 07/11/2013	6.75	Call	Bond Future	Buy	1,000	0.00
R186 On 07/11/2013	6.75	Call	Bond Future	Sell	1,000	0.00
R186 On 01/08/2013			Bond Future	Buy	1,050	1,369,663.26
R186 On 01/08/2013			Bond Future	Sell	1,050	0.00
<b>R209 Bond Future</b>						
R209 On 01/08/2013	8.00	Put	Bond Future	Buy	1,070	0.00
R209 On 01/08/2013	8.00	Put	Bond Future	Sell	1,070	0.00
R209 On 01/08/2013	8.00	Put	Bond Future	Sell	1,070	0.00
R209 On 01/08/2013	8.00	Put	Bond Future	Buy	1,070	0.00
R209 On 07/11/2013	8.65	Put	Bond Future	Buy	2,200	0.00
R209 On 07/11/2013	8.65	Put	Bond Future	Sell	2,200	0.00

R209 On 07/11/2013	Bond Future	8.65	Put	Sell	2,200	0.00
R209 On 07/11/2013	Bond Future	8.65	Put	Buy	2,200	0.00
R209 On 07/11/2013	Bond Future	8.65	Put	Sell	2,200	0.00
R209 On 07/11/2013	Bond Future	8.65	Put	Buy	2,200	0.00

**Grand Total for Daily Detailed Turnover:**

**12,393**

**2,136,039.23**