



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 11/06/2013

To Date : 11/06/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
<b>All Bond Index</b>					
ALBI On 01/08/2013			Buy	2	8,499.22
ALBI On 01/08/2013			Sell	2	0.00
ALBI On 01/08/2013			Buy	7	29,686.09
ALBI On 01/08/2013			Sell	7	0.00
<b>I2038 Bond Future</b>					
2038 On 01/08/2013			Sell	9	0.00
2038 On 01/08/2013			Buy	9	9,243.38
<b>R157 Bond Future</b>					
R157 On 01/08/2013			Buy	421	500,460.93
R157 On 01/08/2013			Sell	421	0.00
<b>R186 Bond Future</b>					
R186 On 01/08/2013			Buy	85	99,757.42
R186 On 01/08/2013			Sell	85	0.00
R186 On 01/08/2013			Buy	313	368,555.75
R186 On 01/08/2013			Sell	313	0.00
R186 On 01/08/2013			Buy	680	58,579.42
R186 On 01/08/2013			Sell	680	0.00
R186 On 07/11/2013	8.00	Call	Sell	1,000	0.00
R186 On 07/11/2013	8.00	Call	Buy	1,000	0.00

R186 On 07/11/2013	Bond Future	9.00	Put	Sell	1,000	0.00
R186 On 07/11/2013	Bond Future	9.00	Put	Buy	1,000	0.00
<b>R204 Bond Future</b>						
R204 On 01/08/2013	Bond Future			Buy	17	17,668.42
R204 On 01/08/2013	Bond Future			Sell	17	0.00
R204 On 01/08/2013	Bond Future			Sell	1,718	0.00
R204 On 01/08/2013	Bond Future			Buy	1,718	1,789,192.20
<b>R207 Bond Future</b>						
R207 On 01/08/2013	Bond Future			Sell	19	0.00
R207 On 01/08/2013	Bond Future			Buy	19	18,681.55
R207 On 01/08/2013	Bond Future			Sell	29	0.00
R207 On 01/08/2013	Bond Future			Buy	29	28,513.94
R207 On 01/08/2013	Bond Future			Sell	49	0.00
R207 On 01/08/2013	Bond Future			Buy	49	48,178.73
R207 On 01/08/2013	Bond Future			Sell	61	0.00
R207 On 01/08/2013	Bond Future			Buy	61	59,977.60
R207 On 01/08/2013	Bond Future			Sell	68	0.00
R207 On 01/08/2013	Bond Future			Buy	68	66,860.28
R207 On 01/08/2013	Bond Future			Sell	76	0.00
R207 On 01/08/2013	Bond Future			Buy	76	74,726.19
R207 On 01/08/2013	Bond Future			Sell	86	0.00
R207 On 01/08/2013	Bond Future			Buy	86	84,502.40
R207 On 01/08/2013	Bond Future			Sell	105	0.00
R207 On 01/08/2013	Bond Future			Buy	105	103,240.14
R207 On 01/08/2013	Bond Future			Sell	120	0.00
R207 On 01/08/2013	Bond Future			Buy	120	117,988.73
R207 On 01/08/2013	Bond Future			Sell	222	0.00
R207 On 01/08/2013	Bond Future			Buy	222	218,279.15
R207 On 01/08/2013	Bond Future			Sell	252	0.00
R207 On 01/08/2013	Bond Future			Buy	252	247,776.33
R207 On 01/08/2013	Bond Future			Sell	261	0.00
R207 On 01/08/2013	Bond Future			Buy	261	256,625.48
R207 On 01/08/2013	Bond Future			Sell	289	0.00
R207 On 01/08/2013	Bond Future			Buy	289	284,156.19
R207 On 01/08/2013	Bond Future			Sell	325	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
R207 On 01/08/2013			Buy	325	319,552.81
R207 On 01/08/2013			Sell	393	0.00
R207 On 01/08/2013			Buy	393	386,413.08
R207 On 01/08/2013			Sell	470	0.00
R207 On 01/08/2013			Buy	470	462,122.52
R207 On 01/08/2013			Sell	639	0.00
R207 On 01/08/2013			Buy	639	628,289.98
R207 On 01/08/2013			Sell	1,252	0.00
R207 On 01/08/2013			Buy	1,252	1,231,015.73
R207 On 01/08/2013			Sell	2,375	0.00
R207 On 01/08/2013			Buy	2,375	2,335,193.58
R207 On 01/08/2013			Sell	3,163	0.00
R207 On 01/08/2013			Buy	3,163	3,109,986.22
<b>R208 Bond Futures</b>					
R208 On 01/08/2013			Sell	130	0.00
R208 On 01/08/2013			Buy	130	124,943.05
R208 On 01/08/2013			Sell	730	0.00
R208 On 01/08/2013			Buy	730	702,690.12
<b>Grand Total for Daily Detailed Turnover:</b>				<b>16,366</b>	<b>13,791,356.61</b>