

## JOHANNESBURG STOCK EXCHANGE

## **Interest Rates & Currency Derivatives**

## **Derivatives Daily Detailed Turnover Report**

From Date : 21/06/2012 To Date : 21/06/2012

Contract	Strike C/P	Buy/Sell	No. of Contracts	Value (R000's)	
New Inflation Linked Index					
IGOV On 02/08/2012 Index Future		Sell	1	0.00	
IGOV On 02/08/2012 Index Future		Buy	1	0.00	
R157 Bond Future					
R157 On 02/08/2012 Bond Future		Sell	750	0.00	
R157 On 02/08/2012 Bond Future		Buy	750	946,936.88	
R186 Bond Future					
R186 On 02/08/2012 Bond Future		Buy	250	305,344.00	
R186 On 02/08/2012 Bond Future		Sell	250	0.00	
Grand Total for Daily Detailed Turnover:			1,001	1,252,280.88	

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