



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 11/07/2013

To Date : 11/07/2013

| Contract  | Strike      | C/P | Buy/Sell | No. of Contracts | Nominal Value<br>(R000's) |
|---|-------------|-----|----------|------------------|---------------------------|
| <b>Govi Total Return Index</b>                  |             |     |          |                  |                           |
| GOVI On 01/08/2013                              | GOVI        |     | Sell     | 1                | 0.00                      |
| GOVI On 01/08/2013                              | GOVI        |     | Buy      | 1                | 4,270.97                  |
| <b>R186 Bond Future</b>                         |             |     |          |                  |                           |
| R186 On 01/08/2013                              | Bond Future |     | Sell     | 1                | 0.00                      |
| R186 On 01/08/2013                              | Bond Future |     | Buy      | 1                | 122.05                    |
| <b>R208 Bond Futures</b>                        |             |     |          |                  |                           |
| R208 On 01/08/2013                              | Bond Future |     | Sell     | 100              | 0.00                      |
| R208 On 01/08/2013                              | Bond Future |     | Buy      | 100              | 9,858.21                  |
| <b>Grand Total for Daily Detailed Turnover:</b> |             |     |          | <b>102</b>       | <b>14,251.23</b>          |