



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 30/09/2013

To Date : 30/09/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 07/11/2013	GOVI		Buy	3	13,140.24
GOVI On 07/11/2013	GOVI		Sell	3	0.00
GOVI On 07/11/2013	GOVI		Buy	5	21,774.70
GOVI On 07/11/2013	GOVI		Sell	5	0.00
<b>New Inflation Linked Index</b>					
IGOV On 07/11/2013	Index Future		Buy	3	5,900.55
IGOV On 07/11/2013	Index Future		Sell	3	0.00
<b>R186 Bond Future</b>					
R186 On 07/11/2013	Bond Future		Buy	100	12,549.47
R186 On 07/11/2013	Bond Future		Sell	100	0.00
R186 On 07/11/2013	Bond Future		Buy	100	12,389.26
R186 On 07/11/2013	Bond Future		Sell	100	0.00
<b>R203 Bond Future</b>					
R203 On 07/11/2013	Bond Future		Sell	248	0.00
R203 On 07/11/2013	Bond Future		Buy	248	26,263.67
<b>R208 Bond Futures</b>					
R208 On 07/11/2013	Bond Future		Sell	228	0.00
R208 On 07/11/2013	Bond Future		Buy	228	22,092.12
R208 On 07/11/2013	Bond Future		Buy	283	27,506.35
R208 On 07/11/2013	Bond Future		Sell	283	0.00

**R209 Bond Future**

R209 On 07/11/2013	Bond Future	Buy	45	3,422.54
R209 On 07/11/2013	Bond Future	Sell	45	0.00
R209 On 07/11/2013	Bond Future	Buy	424	32,542.20
R209 On 07/11/2013	Bond Future	Sell	424	0.00

**Grand Total for Daily Detailed Turnover:** **1,439** **177,581.11**