



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 01/10/2013

To Date : 01/10/2013

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		Sell	1	0.00
GOVI On 07/11/2013	GOVI		Buy	1	4,379.22
<b>I2038 Bond Future</b>					
2038 On 07/11/2013	Bond Future		Sell	18	0.00
2038 On 07/11/2013	Bond Future		Buy	18	1,897.70
2038 On 07/11/2013	Bond Future		Buy	80	8,434.24
2038 On 07/11/2013	Bond Future		Sell	80	0.00
2038 On 07/11/2013	Bond Future		Buy	80	8,434.24
2038 On 07/11/2013	Bond Future		Sell	80	0.00
<b>Jibar Tradeable Future</b>					
JBAF On 20/11/2013	Jibar Tradeable Future		Sell	100	0.00
JBAF On 20/11/2013	Jibar Tradeable Future		Buy	100	2,370.00
<b>R157 Bond Future</b>					
R157 On 07/11/2013	Bond Future		Buy	85	9,750.37
R157 On 07/11/2013	Bond Future		Sell	85	0.00
R157 On 07/11/2013	Bond Future		Buy	85	9,750.37
R157 On 07/11/2013	Bond Future		Sell	85	0.00
R157 On 07/11/2013	Bond Future		Sell	710	0.00
R157 On 07/11/2013	Bond Future		Buy	710	81,526.01
<b>R186 Bond Future</b>					

R186 On 06/02/2014	Bond Future	Buy	2	16.04
R186 On 06/02/2014	Bond Future	Sell	2	0.00
R186 On 07/11/2013	Bond Future	Buy	25	3,114.28
R186 On 07/11/2013	Bond Future	Sell	25	0.00
<b>R202 Bond Future</b>				
R202 On 07/11/2013	Bond Future	Sell	41	0.00
R202 On 07/11/2013	Bond Future	Buy	41	8,437.51
<b>R2023 Bond Future</b>				
R023 On 07/11/2013	Bond Future	Buy	15	1,538.11
R023 On 07/11/2013	Bond Future	Sell	15	0.00
<b>R203 Bond Future</b>				
R203 On 07/11/2013	Bond Future	Buy	56	5,941.45
R203 On 07/11/2013	Bond Future	Sell	56	0.00
R203 On 07/11/2013	Bond Future	Buy	443	46,955.55
R203 On 07/11/2013	Bond Future	Sell	443	0.00
R203 On 07/11/2013	Bond Future	Buy	443	46,955.55
R203 On 07/11/2013	Bond Future	Sell	443	0.00
<b>R207 Bond Future</b>				
R207 On 07/11/2013	Bond Future	Buy	119	12,153.88
R207 On 07/11/2013	Bond Future	Sell	119	0.00
R207 On 07/11/2013	Bond Future	Buy	119	12,153.88
R207 On 07/11/2013	Bond Future	Sell	119	0.00
<b>Grand Total for Daily Detailed Turnover:</b>			<b>2,422</b>	<b>263,808.43</b>