



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 21/10/2013

To Date : 21/10/2013

| Contract                       | Strike                 | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|--------------------------------|------------------------|-----|----------|------------------|----------------|
| <b>Govi Total Return Index</b> |                        |     |          |                  |                |
| GOVI On 07/11/2013             | GOVI                   |     | Buy      | 4                | 17,708.64      |
| GOVI On 07/11/2013             | GOVI                   |     | Sell     | 4                | 0.00           |
| GOVI On 07/11/2013             | GOVI                   |     | Sell     | 4                | 0.00           |
| GOVI On 07/11/2013             | GOVI                   |     | Buy      | 4                | 17,708.64      |
| <b>Jibar Tradeable Future</b>  |                        |     |          |                  |                |
| JBAF On 17/12/2014             | Jibar Tradeable Future |     | Buy      | 1,000            | 9,389,000.00   |
| JBAF On 17/12/2014             | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| JBAF On 17/12/2014             | Jibar Tradeable Future |     | Buy      | 1,000            | 9,388,500.00   |
| JBAF On 17/12/2014             | Jibar Tradeable Future |     | Sell     | 1,000            | 0.00           |
| <b>R186 Bond Future</b>        |                        |     |          |                  |                |
| R186 On 07/11/2013             | Bond Future            |     | Buy      | 1                | 1,254.00       |
| R186 On 07/11/2013             | Bond Future            |     | Sell     | 1                | 0.00           |
| R186 On 07/11/2013             | Bond Future            |     | Buy      | 4                | 5,016.01       |
| R186 On 07/11/2013             | Bond Future            |     | Sell     | 4                | 0.00           |
| R186 On 07/11/2013             | Bond Future            |     | Buy      | 8                | 10,032.02      |
| R186 On 07/11/2013             | Bond Future            |     | Sell     | 8                | 0.00           |
| R186 On 07/11/2013             | Bond Future            |     | Buy      | 9                | 11,286.02      |
| R186 On 07/11/2013             | Bond Future            |     | Sell     | 9                | 0.00           |
| R186 On 07/11/2013             | Bond Future            |     | Buy      | 25               | 31,350.06      |

|                    |             |      |     |            |
|--------------------|-------------|------|-----|------------|
| R186 On 07/11/2013 | Bond Future | Sell | 25  | 0.00       |
| R186 On 07/11/2013 | Bond Future | Buy  | 32  | 40,128.07  |
| R186 On 07/11/2013 | Bond Future | Sell | 32  | 0.00       |
| R186 On 07/11/2013 | Bond Future | Buy  | 59  | 73,986.14  |
| R186 On 07/11/2013 | Bond Future | Sell | 59  | 0.00       |
| R186 On 07/11/2013 | Bond Future | Buy  | 62  | 77,748.14  |
| R186 On 07/11/2013 | Bond Future | Sell | 62  | 0.00       |
| R186 On 07/11/2013 | Bond Future | Buy  | 200 | 250,800.46 |
| R186 On 07/11/2013 | Bond Future | Sell | 200 | 0.00       |

**Grand Total for Daily Detailed Turnover:**

**2,408**

**19,314,518.20**