



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 27/02/2013

To Date : 27/02/2013

| Contract  | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's)      |
|---|--------|-----|----------|------------------|---------------------|
| <b>Govi Total Return Index</b>                  |        |     |          |                  |                     |
| GOVI On 02/05/2013                              |        |     | Sell     | 1                | 0.00                |
| GOVI On 02/05/2013                              |        |     | Buy      | 1                | 4,410.94            |
| <b>R157 Bond Future</b>                         |        |     |          |                  |                     |
| R157 On 02/05/2013                              |        |     | Sell     | 203              | 0.00                |
| R157 On 02/05/2013                              |        |     | Buy      | 203              | 243,862.72          |
| <b>R2023 Bond Future</b>                        |        |     |          |                  |                     |
| R023 On 02/05/2013                              |        |     | Buy      | 200              | 217,874.80          |
| R023 On 02/05/2013                              |        |     | Sell     | 200              | 0.00                |
| R023 On 02/05/2013                              |        |     | Buy      | 1,000            | 1,083,283.50        |
| R023 On 02/05/2013                              |        |     | Sell     | 1,000            | 0.00                |
| <b>R207 Bond Future</b>                         |        |     |          |                  |                     |
| R207 On 02/05/2013                              |        |     | Buy      | 131              | 140,415.13          |
| R207 On 02/05/2013                              |        |     | Sell     | 131              | 0.00                |
| <b>Grand Total for Daily Detailed Turnover:</b> |        |     |          | <b>1,535</b>     | <b>1,689,847.09</b> |