



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 06/08/2013

To Date : 06/08/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>New Inflation Linked Index</b>					
IGOV On 06/02/2014	Index Future		Sell	2	0.00
IGOV On 06/02/2014	Index Future		Buy	2	4,003.42
<b>R186 Bond Future</b>					
R186 On 07/11/2013	Bond Future		Sell	61	0.00
R186 On 07/11/2013	Bond Future		Buy	61	7,435.53
R186 On 07/11/2013	Bond Future		Buy	160	19,501.45
R186 On 07/11/2013	Bond Future		Sell	160	0.00
<b>R204 Bond Future</b>					
R204 On 07/11/2013	Bond Future		Buy	3	320.86
R204 On 07/11/2013	Bond Future		Sell	3	0.00
R204 On 07/11/2013	Bond Future		Buy	7	748.68
R204 On 07/11/2013	Bond Future		Sell	7	0.00
R204 On 07/11/2013	Bond Future		Buy	10	1,069.54
R204 On 07/11/2013	Bond Future		Sell	10	0.00
R204 On 07/11/2013	Bond Future		Sell	15	0.00
R204 On 07/11/2013	Bond Future		Buy	15	1,607.10
<b>R208 Bond Futures</b>					
R208 On 07/11/2013	Bond Future		Buy	8	771.80
R208 On 07/11/2013	Bond Future		Sell	8	0.00
R208 On 07/11/2013	Bond Future		Sell	33	0.00
R208 On 07/11/2013	Bond Future		Buy	33	3,173.65

**Grand Total for Daily Detailed Turnover:**

**299**

**38,632.04**