



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Detailed Turnover Report

From Date : 05/09/2013

To Date : 05/09/2013

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>New Inflation Linked Index</b>					
IGOV On 07/11/2013			Sell	58	0.00
IGOV On 07/11/2013			Buy	58	111,476.58
<b>R157 Bond Future</b>					
R157 On 07/11/2013			Buy	88	10,022.23
R157 On 07/11/2013			Sell	88	0.00
R157 On 07/11/2013			Sell	93	0.00
R157 On 07/11/2013			Buy	93	10,593.53
R157 On 07/11/2013			Sell	583	0.00
R157 On 07/11/2013			Buy	583	66,409.15
<b>R186 Bond Future</b>					
R186 On 07/11/2013			Buy	60	7,110.68
R186 On 07/11/2013			Sell	60	0.00
<b>R203 Bond Future</b>					
R203 On 07/11/2013			Sell	54	0.00
R203 On 07/11/2013			Buy	54	5,619.32
R203 On 07/11/2013			Buy	390	40,570.23
R203 On 07/11/2013			Sell	390	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>1,326</b>	<b>251,801.71</b>