



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 21/01/2014

To Date : 21/01/2014

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Value (R000's)</b>
ALBI On 08-May-2014		Index Future	2	4	17 498.24
ILBI On 07-Aug-2014		Index Future	1	20	112 607.80
R186 On 08-May-2014		Bond Future	3	168	200 762.20
R209 On 08-May-2014		Bond Future	1	60	44 019.17
R248 On 08-May-2014		Bond Future	1	55	52 408.07
<b>Grand Total for Daily Turnover Summary:</b>			<b>8</b>	<b>307</b>	<b>427 295.48</b>