



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 24/01/2014

To Date : 24/01/2014

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
JBAF On 17-Jun-2015		Jibar Tradeable Future	4	6,000	55 989 500.00
IGOV On 08-May-2014		Index Future	4	64	129 400.65
R186 On 08-May-2014		Bond Future	15	2,260	2 635 312.65
R023 On 08-May-2014		Bond Future	1	180	175 569.50
R203 On 08-May-2014		Bond Future	1	140	144 969.09
R204 On 08-May-2014		Bond Future	1	100	104 044.97
R207 On 08-May-2014		Bond Future	1	90	88 951.64
R208 On 08-May-2014		Bond Future	1	110	102 782.83
R209 On 08-May-2014		Bond Future	2	350	252 342.12
R213 On 08-May-2014		Bond Future	1	190	157 071.82
R214 On 08-May-2014		Bond Future	1	100	72 747.27
R248 On 08-May-2014		Bond Future	1	140	131 496.02
<b>Grand Total for Daily Turnover Summary:</b>			<b>33</b>	<b>9,724</b>	<b>59 984 188.56</b>