



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 20/02/2014

To Date : 20/02/2014

<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	3	9	39 038.45
GOVI On 08-May-2014		GOVI	2	2	8 718.82
JBAF On 18-Mar-2015		Jibar Tradeable Future	4	4,000	37 101 000.00
IGOV On 08-May-2014		Index Future	5	54	107 277.54
R186 On 08-May-2014		Bond Future	2	100	117 326.23
2030 On 08-May-2014		Bond Future	18	522	487 912.36
R248 On 08-May-2014		Bond Future	5	98	93 751.58
<b>Grand Total for Daily Turnover Summary:</b>			<b>39</b>	<b>4,785</b>	<b>37 955 024.97</b>