



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 29/07/2013

To Date : 29/07/2013

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
GOVI On 07-Nov-2013		GOVI	3	58	247 774.56
ILBI On 06-Feb-2014		Index Future	2	372	2 026 375.14
JBAF On 15-Jan-2014		Jibar Tradeable Future	1	1,000	23 595.00
IGOV On 07-Nov-2013		Index Future	1	175	350 330.75
R157 On 07-Nov-2013		Bond Future	7	14,683	1 719 385.93
R186 On 07-Nov-2013		Bond Future	46	58,254	7 024 059.98
R197 On 07-Nov-2013		Bond Future	1	449	126 778.46
R202 On 07-Nov-2013		Bond Future	1	1,054	223 241.37
R023 On 07-Nov-2013		Bond Future	7	21,811	2 202 208.95
R203 On 07-Nov-2013		Bond Future	12	7,805	830 864.10
R204 On 07-Nov-2013		Bond Future	43	46,092	4 852 445.72
R207 On 07-Nov-2013		Bond Future	6	18,179	1 820 694.56
R208 On 07-Nov-2013		Bond Future	20	12,761	1 231 343.09
R209 On 07-Aug-2014		Bond Future	21	15,559	1 171 900.31
R213 On 07-Nov-2013		Bond Future	7	15,746	1 361 345.62
R214 On 01-Aug-2013		Bond Future	1	263	20 096.48
R248 On 01-Aug-2013		Bond Future	1	177	17 513.20
<b>Grand Total for Daily Turnover Summary:</b>			<b>180</b>	<b>214,438</b>	<b>25 249 953.23</b>