



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 15/06/2012

To Date : 15/06/2012

<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>
JBAF On 18-Dec-2013		Jibar Tradeable Future	4	4,000	0.00
R157 On 02-Aug-2012		Bond Future	1	100	6 141.00
R186 On 02-Aug-2012		Bond Future	2	200	16 430.00
R201 On 02-Aug-2012		Bond Future	1	996	1 090 205.66
R203 On 02-Aug-2012		Bond Future	1	100	109 685.49
R212 On 02-Aug-2012		Bond Future	1	27	31 785.21
R213 On 02-Aug-2012		Bond Future	1	290	256 726.88
<b>Grand Total for Daily Turnover Summary:</b>			<b>11</b>	<b>5,713</b>	<b>1 510 974.24</b>