



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 24/07/2013

To Date : 24/07/2013

<b>Contract</b>	<b>Strike C/P</b>	<b>Product</b>	<b>No of Trades</b>	<b>No. of Contracts</b>	<b>Nominal Value(R000's)</b>
ALBI On 07-Nov-2013		Index Future	8	406	1 756 700.50
AL7T On 07-Nov-2013		Index Future	2	2	9 634.72
ES33 On 07-Nov-2013		Bond Future	36	12,584	1 068 956.31
2050 On 07-Nov-2013		Bond Future	2	244	26 886.97
IGOV On 06-Feb-2014		Index Future	8	1,428	2 851 422.00
R186 On 01-Aug-2013		Bond Future	2	90	10 960.87
R197 On 07-Nov-2013		Bond Future	32	4,098	1 149 335.33
R202 On 07-Nov-2013		Bond Future	26	40,404	8 551 749.02
R212 On 07-Nov-2013		Bond Future	52	23,548	3 096 161.68
<b>Grand Total for Daily Turnover Summary:</b>			<b>168</b>	<b>82,804</b>	<b>18 521 807.41</b>