



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 31/10/2013

To Date : 31/10/2013

<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>
GOVI On 06-Feb-2014		GOVI	1	1	4 459.87
IGOV On 06-Feb-2014		Index Future	1	2	4 030.00
R157 On 06-Feb-2014		Bond Future	4	3,132	3 639 378.91
R186 On 06-Feb-2014		Bond Future	6	5,568	6 862 518.95
R023 On 06-Feb-2014		Bond Future	12	6,036	6 270 611.78
R203 On 06-Feb-2014		Bond Future	8	6,476	6 993 004.84
R204 On 06-Feb-2014		Bond Future	4	10,496	11 258 402.68
R207 On 06-Feb-2014		Bond Future	4	2,620	2 679 419.77
R208 On 06-Feb-2014		Bond Future	4	3,208	3 169 128.90
R209 On 06-Feb-2014		Bond Future	4	3,636	2 798 209.42
R213 On 06-Feb-2014		Bond Future	4	5,168	4 547 575.66
R214 On 06-Feb-2014		Bond Future	4	2,252	1 741 158.57
R248 On 06-Feb-2014		Bond Future	4	3,120	3 116 224.57
<b>Grand Total for Daily Turnover Summary:</b>			<b>60</b>	<b>51,715</b>	<b>53 084 123.91</b>