



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 03/02/2014

To Date : 03/02/2014

<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 06-Feb-2014		Index Future	2	2	8 479.34
GOVI On 08-May-2014		GOVI	5	468	1 996 196.04
2050 On 08-May-2014		Bond Future	2	244	264 859.56
IGOV On 06-Nov-2014		Index Future	11	1,456	2 847 247.38
R186 On 08-May-2014		Bond Future	1	50	57 577.24
R197 On 08-May-2014		Bond Future	32	4,098	10 986 164.28
R202 On 08-May-2014		Bond Future	55	120,950	247 336 189.14
R023 On 06-Feb-2014		Bond Future	2	1,000	973 605.20
2037 On 08-May-2014		Bond Future	10	3,870	3 619 402.41
R208 On 08-May-2014		Bond Future	33	6,490	5 969 444.72
R209 On 08-May-2014		Bond Future	40	13,280	9 654 231.42
R210 On 08-May-2014		Bond Future	40	2,802	4 298 324.04
R212 On 08-May-2014		Bond Future	108	70,508	88 964 103.67
R213 On 08-May-2014		Bond Future	26	50,028	41 421 968.32
R214 On 08-May-2014		Bond Future	22	8,684	6 399 345.11
<b>Grand Total for Daily Turnover Summary:</b>			<b>389</b>	<b>283,930</b>	<b>424 797 137.87</b>