



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 26/07/2013

To Date : 26/07/2013

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Nominal Value(R000's)
ALBI On 07-Nov-2013		Index Future	6	634	2 722 393.08
GOVI On 07-Nov-2013		GOVI	3	107	456 465.69
R157 On 07-Nov-2013		Bond Future	2	396	46 374.99
R186 On 07-Nov-2013		Bond Future	5	27,922	2 934 743.60
R023 On 07-Nov-2013		Bond Future	2	1,472	149 773.04
R203 On 07-Nov-2013		Bond Future	6	2,415	257 903.83
R204 On 07-Nov-2013		Bond Future	2	3,134	331 485.22
R207 On 07-Nov-2013		Bond Future	4	2,740	274 865.02
R208 On 07-Nov-2013		Bond Future	5	9,271	898 894.50
R209 On 07-Aug-2014		Bond Future	4	1,385	104 657.10
R211 On 07-Nov-2013		Bond Future	2	1,044	134 959.86
R213 On 07-Nov-2013		Bond Future	2	168	14 620.69
R214 On 07-Nov-2013		Bond Future	2	28	2 127.56
<b>Grand Total for Daily Turnover Summary:</b>			<b>45</b>	<b>50,716</b>	<b>8 329 264.18</b>