



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 26/03/2014

To Date : 26/03/2014

| <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 08-May-2014                            |                   | Index Future   | 2                   | 12                      | 53 167.56             |
| R186 On 08-May-2014                            |                   | Bond Future    | 4                   | 502                     | 598 754.43            |
| R203 On 08-May-2014                            |                   | Bond Future    | 2                   | 58                      | 59 682.46             |
| 2030 On 08-May-2014                            |                   | Bond Future    | 8                   | 864                     | 815 725.99            |
| <b>Grand Total for Daily Turnover Summary:</b> |                   |                | <b>16</b>           | <b>1,436</b>            | <b>1 527 330.44</b>   |