



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 07/03/2014

To Date : 07/03/2014

| <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   | 3                   | 76                      | 334 582.40            |
| 2046 On 08-May-2014                            |                   | Bond Future    | 2                   | 2,130                   | 2 311 454.70          |
| R186 On 08-May-2014                            |                   | Bond Future    | 3                   | 295                     | 349 587.02            |
| R197 On 08-May-2014                            |                   | Bond Future    | 1                   | 137                     | 375 196.42            |
| R203 On 08-May-2014                            |                   | Bond Future    | 14                  | 880                     | 903 864.72            |
| <b>Grand Total for Daily Turnover Summary:</b> |                   |                | <b>23</b>           | <b>3,518</b>            | <b>4 274 685.26</b>   |