



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 11/04/2014

To Date : 11/04/2014

<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	4	17 776.68
2038 On 08-May-2014		Bond Future	2	76	89 152.60
2050 On 08-May-2014		Bond Future	2	400	456 155.13
R157 On 08-May-2014		Bond Future	11	19,602	21 692 000.52
R186 On 08-May-2014		Bond Future	24	5,900	7 119 737.27
R202 On 08-May-2014		Bond Future	2	46	103 000.21
R023 On 08-May-2014		Bond Future	1	70	69 251.58
2030 On 08-May-2014		Bond Future	15	3,940	3 753 572.20
R208 On 08-May-2014		Bond Future	1	3	2 819.55
R209 On 08-May-2014		Bond Future	15	5,000	3 752 374.00
R212 On 08-May-2014		Bond Future	1	180	240 057.00
<b>Grand Total for Daily Turnover Summary:</b>			<b>76</b>	<b>35,221</b>	<b>37 295 896.74</b>