



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 02/07/2012

To Date : 02/07/2012

<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 02-Aug-2012		Index Future	1	1	0.00
ES33 On 02-Aug-2012		Bond Future	2	144	126,479.79
IGOV On 07-Feb-2013		Index Future	1	14	0.00
R157 On 02-Aug-2012		Bond Future	3	316	398,862.46
R186 On 02-Aug-2012		Bond Future	2	320	393,511.74
R189 On 02-Aug-2012		Bond Future	2	88	193,811.20
R197 On 02-Aug-2012		Bond Future	2	514	1,320,029.10
R201 On 02-Aug-2012		Bond Future	2	74	80,832.31
R202 On 02-Aug-2012		Bond Future	2	3,066	5,787,651.11
R203 On 02-Aug-2012		Bond Future	2	142	157,042.84
R204 On 02-Aug-2012		Bond Future	2	198	211,858.60
R206 On 02-Aug-2012		Bond Future	2	36	37,335.86
R207 On 02-Aug-2012		Bond Future	3	670	678,676.59
R208 On 02-Aug-2012		Bond Future	3	792	786,667.48
R209 On 02-Aug-2012		Bond Future	4	461	364,054.14
R210 On 02-Aug-2012		Bond Future	2	160	229,329.60
R212 On 02-Aug-2012		Bond Future	4	120	141,699.60

<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>
R213 On 02-Aug-2012		Bond Future	2	26	23,469.43
<b>Grand Total for Daily Turnover Summary:</b>			<b>41</b>	<b>7,142</b>	<b>10,931,311.88</b>