



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Turnover Summary Report

From Date : 26/07/2012

To Date : 26/07/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 01-Nov-2012		Index Future	4	548	0.00
AL7T On 01-Nov-2012		Index Future	4	50	0.00
R157 On 01-Nov-2012		Bond Future	7	6,574	8,287,861.36
R186 On 01-Nov-2012		Bond Future	14	20,606	26,849,279.30
R201 On 01-Nov-2012		Bond Future	8	3,920	4,324,174.89
R203 On 01-Nov-2012		Bond Future	5	2,760	3,115,642.35
R204 On 01-Nov-2012		Bond Future	8	2,120	2,351,689.19
R206 On 01-Nov-2012		Bond Future	6	2,840	2,974,457.12
R207 On 01-Nov-2012		Bond Future	8	2,640	2,787,595.31
R208 On 01-Nov-2012		Bond Future	8	8,720	8,943,496.28
R209 On 01-Nov-2012		Bond Future	4	2,020	1,683,815.31
R211 On 01-Nov-2012		Bond Future	2	960	1,171,108.80
R213 On 01-Nov-2012		Bond Future	4	1,190	1,125,595.61
R214 On 01-Nov-2012		Bond Future	8	3,740	3,187,693.64
Grand Total for Daily Turnover Summary:			90	58,688	66,802,409.15