JOHANNESBURG STOCK EXCHANGE
Interest Rates & Currency Derivatives

Derivatives Daily Turnover Summary Report

From Date : 31/07/2012

To Date : 31/07/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
JBAF On 19-Mar-2014		Jibar Tradeable Future	1	400	0.00
R157 On 01-Nov-2012		Bond Future	7	13,210	16,544,832.33
R186 On 01-Nov-2012		Bond Future	30	34,439	44,764,108.93
R203 On 07-Feb-2013		Bond Future	5	4,418	4,951,826.70
R204 On 01-Nov-2012		Bond Future	6	878	971,501.52
R208 On 01-Nov-2012		Bond Future	1	284	286,470.69
R209 On 01-Nov-2012		Bond Future	3	2,226	1,849,267.36
R213 On 01-Nov-2012		Bond Future	3	7,720	7,258,486.36
Grand Total for Daily Turnover Summary:			**56**	**63,575**	**76,626,493.88**