



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Turnover Summary Report

From Date : 23/10/2012

To Date : 23/10/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 01-Nov-2012		Index Future	3	37	0.00
AL7T On 07-Feb-2013		Index Future	2	24	0.00
2025 On 01-Nov-2012		Bond Future	1	2,017	2,233,435.19
IGOV On 07-Feb-2013		Index Future	2	862	0.00
R023 On 02-May-2013		Bond Future	2	16	17,644.92
R186 On 07-Feb-2013	7.00 Call	Bond Future	3	1,039	0.00
R197 On 01-Nov-2012		Bond Future	2	94	262,049.35
R203 On 02-May-2013		Bond Future	2	16	17,644.92
R208 On 01-Nov-2012		Bond Future	40	1,010	1,025,321.15
R210 On 01-Nov-2012		Bond Future	18	1,216	1,926,290.92
R212 On 01-Nov-2012		Bond Future	4	378	486,360.82
Grand Total for Daily Turnover Summary:			79	6,709	5,968,747.27