



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 22/10/2012

To Date : 22/10/2012

<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 07-Feb-2013		Index Future	2	160	0.00
2025 On 01-Nov-2012		Bond Future	4	102	111,915.93
IGOV On 07-Feb-2013		Index Future	2	46	0.00
R186 On 07-Feb-2013		Bond Future	5	2,300	375,948.63
R207 On 01-Nov-2012		Bond Future	34	1,000	1,069,354.50
R208 On 07-Feb-2013		Bond Future	39	1,250	1,272,872.38
<b>Grand Total for Daily Turnover Summary:</b>			<b>86</b>	<b>4,858</b>	<b>2,830,091.44</b>