



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 29/10/2012

To Date : 29/10/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 07-Feb-2013		Index Future	4	2,084	0.00
R157 On 02-May-2013		Bond Future	12	10,858	13 424 701.20
R186 On 02-May-2013		Bond Future	14	24,934	31 287 447.90
R197 On 07-Feb-2013		Bond Future	2	898	2 511 463.54
R201 On 02-May-2013		Bond Future	10	3,172	3 465 133.37
R202 On 07-Feb-2013		Bond Future	5	2,808	5 830 953.02
R023 On 02-May-2013		Bond Future	6	28	29 595.91
R203 On 02-May-2013		Bond Future	10	3,018	3 378 191.25
R204 On 02-May-2013		Bond Future	12	4,948	5 502 070.45
R206 On 02-May-2013		Bond Future	8	2,284	2 373 658.81
R207 On 07-Feb-2013		Bond Future	68	12,692	13 389 964.76
R208 On 02-May-2013		Bond Future	15	16,313	16 609 391.55
R209 On 02-May-2013		Bond Future	14	12,690	9 865 152.85
R211 On 02-May-2013		Bond Future	2	6	7 528.23
R213 On 02-May-2013		Bond Future	11	1,591	1 419 159.19
R214 On 07-Feb-2013		Bond Future	8	3,468	2 751 468.77

<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>
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<b>Grand Total for Daily Turnover Summary:</b>			<b>201</b>	<b>101,792</b>	<b>111 845 880.80</b>
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