



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Turnover Summary Report

From Date : 25/07/2012

To Date : 25/07/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 01-Nov-2012		Index Future	2	160	0.00
ES33 On 01-Nov-2012		Bond Future	20	606	551,500.54
GOVI On 01-Nov-2012		GOVI	3	118	497,954.36
IGOV On 01-Nov-2012		Index Future	4	908	0.00
R157 On 01-Nov-2012		Bond Future	5	9,858	12,241,787.16
R186 On 01-Nov-2012		Bond Future	4	15,606	20,075,755.04
R197 On 01-Nov-2012		Bond Future	4	1,098	2,966,060.34
R202 On 01-Nov-2012		Bond Future	1	555	1,112,414.25
R203 On 01-Nov-2012		Bond Future	2	1,580	1,762,791.31
R204 On 01-Nov-2012		Bond Future	3	3,496	3,855,772.82
R207 On 01-Nov-2012		Bond Future	120	53,908	56,711,452.34
R208 On 01-Nov-2012		Bond Future	89	18,440	18,731,088.02
R209 On 01-Nov-2012		Bond Future	4	3,488	2,848,943.29
R210 On 01-Nov-2012		Bond Future	15	2,270	3,432,603.20
Grand Total for Daily Turnover Summary:			276	112,091	124,788,122.65