



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 21/09/2012

To Date : 21/09/2012

| <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> |
|--|-------------------|----------------|---------------------|-------------------------|-----------------------|
| 2025 On 01-Nov-2012                            |                   | Bond Future    | 15                  | 1,600                   | 1,727,744.00          |
| R186 On 07-Feb-2013                            |                   | Bond Future    | 2                   | 200                     | 134,028.12            |
| R208 On 07-Feb-2013                            |                   | Bond Future    | 2                   | 200                     | 205,833.64            |
| <b>Grand Total for Daily Turnover Summary:</b> |                   |                | <b>19</b>           | <b>2,000</b>            | <b>2,067,605.76</b>   |