



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 24/10/2012

To Date : 24/10/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 01-Nov-2012		Index Future	2	2	0.00
ES33 On 07-Feb-2013		Bond Future	20	606	526,387.11
JBAF On 18-Sep-2013		Jibar Tradeable Future	1	500	0.00
R023 On 01-Nov-2012		Bond Future	1	10	10,599.74
R157 On 07-Feb-2013		Bond Future	4	390	483,369.04
R186 On 07-Feb-2013		Bond Future	89	3,883	3,760,200.45
R197 On 01-Nov-2012		Bond Future	2	94	262,049.35
R203 On 01-Nov-2012		Bond Future	3	145	161,389.11
R207 On 01-Nov-2012		Bond Future	20	6,582	7,035,702.83
R208 On 01-Nov-2012		Bond Future	30	1,032	1,046,181.39
R209 On 07-Feb-2013		Bond Future	54	8,520	6,682,448.83
R210 On 01-Nov-2012		Bond Future	2	26	41,319.02
R212 On 01-Nov-2012		Bond Future	19	2,398	3,081,737.62
R213 On 01-Nov-2012		Bond Future	1	5	4,458.69
<b>Grand Total for Daily Turnover Summary:</b>			<b>248</b>	<b>24,193</b>	<b>23,095,843.17</b>