



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Daily Turnover Summary Report

From Date : 13/11/2012

To Date : 13/11/2012

<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	1	5	0.00
GOVI On 07-Feb-2013		GOVI	1	1	4 292.58
IGOV On 07-Feb-2013		Index Future	1	1	0.00
R157 On 07-Feb-2013		Bond Future	1	14	17 448.57
R186 On 07-Feb-2013		Bond Future	2	26	32 470.51
R201 On 07-Feb-2013		Bond Future	2	40	43 083.58
R202 On 07-Feb-2013		Bond Future	1	1,450	3 032 109.50
R023 On 07-Feb-2013		Bond Future	2	7	7 505.67
R203 On 07-Feb-2013		Bond Future	1	15	16 896.25
R204 On 07-Feb-2013		Bond Future	1	20	21 967.77
R207 On 07-Feb-2013		Bond Future	1	20	20 919.34
R208 On 07-Feb-2013		Bond Future	1	20	20 563.30
R209 On 07-Feb-2013		Bond Future	2	6	4 787.38
R213 On 07-Feb-2013		Bond Future	1	25	22 866.32
R214 On 07-Feb-2013		Bond Future	1	15	12 233.66
<b>Grand Total for Daily Turnover Summary:</b>			<b>19</b>	<b>1,665</b>	<b>3 257 144.42</b>