



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Turnover Summary Report

From Date : 27/07/2012

To Date : 27/07/2012

Contract	Strike C/P	Product	No of Trades	No. of Contracts	Value (R000's)
ALBI On 01-Nov-2012		Index Future	4	2,084	0.00
ES33 On 01-Nov-2012		Bond Future	40	1,212	1,103,001.08
GOVI On 01-Nov-2012		GOVI	4	336	1,426,306.56
2025 On 01-Nov-2012		Bond Future	33	6,724	7,074,537.23
IGOV On 01-Nov-2012		Index Future	2	280	0.00
R157 On 01-Nov-2012		Bond Future	2	700	744,520.86
R197 On 01-Nov-2012		Bond Future	62	9,938	26,871,724.34
R202 On 01-Nov-2012		Bond Future	32	142,660	283,061,345.90
R203 On 07-Feb-2013		Bond Future	1	600	676,603.80
R209 On 01-Nov-2012		Bond Future	2	1,060	891,261.25
R210 On 01-Nov-2012		Bond Future	36	2,184	3,261,399.96
R212 On 01-Nov-2012		Bond Future	64	7,028	8,734,278.20
Grand Total for Daily Turnover Summary:			282	174,806	333,844,979.19