



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Daily Detailed Turnover Report

From Date : 05/04/2013

To Date : 05/04/2013

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Value (R000's) |
|-------------------------------|------------------------|-----|----------|------------------|----------------|
| All Bond Index | | | | | |
| ALBI On 02/05/2013 | Index Future | | Sell | 8 | 0.00 |
| ALBI On 02/05/2013 | Index Future | | Buy | 8 | 0.00 |
| ALBI On 02/05/2013 | Index Future | | Buy | 8 | 0.00 |
| ALBI On 02/05/2013 | Index Future | | Sell | 8 | 0.00 |
| Jibar Tradeable Future | | | | | |
| JBAF On 19/03/2014 | Jibar Tradeable Future | | Buy | 40 | 0.00 |
| JBAF On 19/03/2014 | Jibar Tradeable Future | | Sell | 40 | 0.00 |
| JBAF On 19/03/2014 | Jibar Tradeable Future | | Buy | 360 | 0.00 |
| JBAF On 19/03/2014 | Jibar Tradeable Future | | Sell | 360 | 0.00 |
| R186 Bond Future | | | | | |
| R186 On 02/05/2013 | Bond Future | | Buy | 90 | 119,064.04 |
| R186 On 02/05/2013 | Bond Future | | Sell | 90 | 0.00 |
| R186 On 02/05/2013 | Bond Future | | Sell | 90 | 0.00 |
| R186 On 02/05/2013 | Bond Future | | Buy | 90 | 119,064.04 |
| R186 On 01/08/2013 | Bond Future | | Buy | 780 | 996,386.90 |
| R186 On 01/08/2013 | Bond Future | | Sell | 780 | 0.00 |
| R186 On 02/05/2013 | Bond Future | | Sell | 1,050 | 0.00 |
| R186 On 02/05/2013 | Bond Future | | Buy | 1,050 | 1,386,063.11 |
| R203 Bond Future | | | | | |

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|---|-------------|------|--------------|---------------------|
| R203 On 01/08/2013 | Bond Future | Sell | 1,249 | 0.00 |
| R203 On 01/08/2013 | Bond Future | Buy | 1,249 | 1,396,390.87 |
| R208 Bond Futures | | | | |
| R208 On 01/08/2013 | Bond Future | Buy | 780 | 810,235.76 |
| R208 On 01/08/2013 | Bond Future | Sell | 780 | 0.00 |
| Grand Total for Daily Detailed Turnover: | | | 4,455 | 4,827,204.72 |