JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

# Derivatives Daily Turnover Summary Report

From Date : 31/10/2012

To Date : 31/10/2012

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|
| R157 On 02-May-2013 | | Bond Future | 8 | 12,683 | 15 681 313.15 |
| R186 On 02-May-2013 | | Bond Future | 12 | 21,330 | 26 787 672.52 |
| R189 On 07-Feb-2013 | | Bond Future | 2 | 308 | 666 382.95 |
| R197 On 02-May-2013 | | Bond Future | 2 | 80 | 225 172.00 |
| R201 On 02-May-2013 | | Bond Future | 2 | 2 | 2 178.98 |
| R202 On 02-May-2013 | | Bond Future | 4 | 218 | 454 305.70 |
| R023 On 07-Feb-2013 | | Bond Future | 3 | 2,549 | 2 711 908.32 |
| R203 On 02-May-2013 | | Bond Future | 8 | 5,992 | 6 699 257.17 |
| R204 On 02-May-2013 | | Bond Future | 6 | 4,676 | 5 202 222.55 |
| R206 On 02-May-2013 | | Bond Future | 2 | 24 | 24 947.30 |
| R207 On 07-Feb-2013 | | Bond Future | 3 | 2,396 | 2 520 505.41 |
| R208 On 07-Feb-2013 | | Bond Future | 10 | 7,825 | 7 955 003.31 |
| R209 On 07-Feb-2013 | | Bond Future | 3 | 850 | 663 821.26 |
| R210 On 02-May-2013 | | Bond Future | 4 | 118 | 188 777.16 |
| R211 On 02-May-2013 | | Bond Future | 2 | 8 | 10 032.32 |
| R212 On 02-May-2013 | | Bond Future | 4 | 224 | 290 002.00 |
| R213 On 07-Feb-2013 | | Bond Future | 3 | 11,388 | 10 194 823.56 |

| Contract | Strike C/P | Product | No of Trades | No. of Contracts | Value (R000's) |
|---|---|---|---|---|---|
| **Grand Total for Daily Turnover Summary:** | | | **78** | **70,671** | **80 278 325.65** |