JS≣

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/11/2014 TO DATE : 14/11/2014

Johannesburg Stock Exchange

One Exchange Square, Gwen Lane, Sandown, South Africa Private Bag X991174 Sandton 2146

Tel: +27 11 520 7000 Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06

VAT number: 4080119391

Contract	Strike C/P Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future			
R186 On 05/02/2015 Bond Future	Buy	1	121.04
R186 On 05/02/2015 Bond Future	Sell	1	0.00
R186 On 05/02/2015 Bond Future	Buy	1	121.04
R186 On 05/02/2015 Bond Future	Sell	1	0.00
R186 On 05/02/2015 Bond Future	Buy	2	242.40
R186 On 05/02/2015 Bond Future	Sell	2	0.00
R186 On 05/02/2015 Bond Future	Buy	2	15.84
R186 On 05/02/2015 Bond Future	Sell	2	0.00
R186 On 05/02/2015 Bond Future	Buy	20	158.34
R186 On 05/02/2015 Bond Future	Sell	20	0.00
R186 On 05/02/2015 Bond Future	Sell	122	0.00
R186 On 05/02/2015 Bond Future	Buy	122	14,792.00
R186 On 05/02/2015 Bond Future	Buy	200	24,145.74
R186 On 05/02/2015 Bond Future	Sell	200	0.00

R203 Bond Future			
R203 On 05/02/2015 Bond Future R2032 Bond Future	Buy Sell Buy Sell	391 391 391 391	41,856.27 0.00 41,856.27 0.00
2032 On 05/02/2015 Bond Future 2032 On 05/02/2015 Bond Future R2037 Bond Future	Sell Buy	2 2	0.00 201.99
2037 On 05/02/2015 Bond Future 2037 On 05/02/2015 Bond Future R214 Bond Future	Sell Buy	2 2	0.00 198.91
R214 On 05/02/2015 Bond Future R214 On 05/02/2015 Bond Future	Buy Sell	2 2	162.42 0.00

Grand Total for Daily Detailed Turnover:

1,136

123,872.27