Johannesburg
Stock Exchange

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

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FROM DATE : 30/12/2014 **TO DATE : 30/12/2014**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index						
ALBI On 05/02/2015	Index Future			Buy	120	581,947.20
ALBI On 05/02/2015	Index Future			Sell	120	0.00
ALBI On 05/02/2015	Index Future			Buy	120	582,289.20
ALBI On 05/02/2015	Index Future			Sell	120	0.00
I2050 Bond Future						
2050 On 05/02/2015	Bond Future			Buy	147	20,034.78
2050 On 05/02/2015	Bond Future			Sell	147	0.00
R186 Bond Future						
R186 On 05/02/2015	Bond Future			Sell	375	0.00
R186 On 05/02/2015	Bond Future			Buy	375	45,012.62
R186 On 05/02/2015	Bond Future			Buy	375	45,012.62
R186 On 05/02/2015	Bond Future			Sell	375	0.00

R186 On 05/02/2015	Bond Future	Sell	375	0.00
R186 On 05/02/2015	Bond Future	Buy	375	45,012.62
R207 Bond Future				
R207 On 05/02/2015	Bond Future	Buy	1,230	122,350.02
R207 On 05/02/2015	Bond Future	Sell	1,230	0.00
R207 On 05/02/2015	Bond Future	Buy	1,230	122,350.02
R207 On 05/02/2015	Bond Future	Sell	1,230	0.00
R207 On 05/02/2015	Bond Future	Sell	1,230	0.00
R207 On 05/02/2015	Bond Future	Buy	1,230	122,350.02
R213 Bond Future				
R213 On 05/02/2015	Bond Future	Buy	112	10,116.02
R213 On 05/02/2015	Bond Future	Sell	112	0.00
R213 On 05/02/2015	Bond Future	Sell	112	0.00
R213 On 05/02/2015	Bond Future	Buy	112	10,116.02
Grand Total for Daily Detailed Turnover:			**5,426**	**1,706,591.12**