**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES DAILY DETAILED TURNOVER REPORT**

**FROM DATE : 05/12/2014** **TO DATE : 05/12/2014**


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 | 100 | 12,275.99 |
| R186 On 05/02/2015 Bond Future | | | Sell | 100 | 0.00 |
| R186 On 05/02/2015 Bond Future | | | Sell | 200 | 0.00 |
| R186 On 05/02/2015 Bond Future | | | Buy | 200 | 24,488.96 |
| R186 On 05/02/2015 Bond Future | | | Sell | 450 | 0.00 |
| R186 On 05/02/2015 Bond Future | | | Buy | 450 | 55,183.94 |
| **R203 Bond Future** | | | | | |
| R203 On 05/02/2015 Bond Future | | | Sell | 48 | 0.00 |
| R203 On 05/02/2015 Bond Future | | | Buy | 48 | 5,141.83 |
| R203 On 05/02/2015 Bond Future | | | Buy | 48 | 5,141.83 |
| R203 On 05/02/2015 Bond Future | | | Sell | 48 | 0.00 |
| **R2030 Bond Future** | | | | | |

| | | | | |
|---|---|---|---|---|
| 2030 On 05/02/2015 | Bond Future | Buy | 1 | 99.17 |
| 2030 On 05/02/2015 | Bond Future | Sell | 1 | 0.00 |

**R2048 Bond Future**

| | | | | |
|---|---|---|---|---|
| R248 On 05/02/2015 | Bond Future | Sell | 2 | 0.00 |
| R248 On 05/02/2015 | Bond Future | Buy | 2 | 214.08 |
| R248 On 05/02/2015 | Bond Future | Sell | 2 | 0.00 |
| R248 On 05/02/2015 | Bond Future | Buy | 2 | 214.08 |

| | | |
|---|---|---|
| **Grand Total for Daily Detailed Turnover:** | **851** | **102,759.88** |