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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 05/09/2014 **TO DATE : 05/09/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014 Index Future			Sell	50	0.00
ALBI On 06/11/2014 Index Future			Buy	50	236,600.00
ALBI On 06/11/2014 Index Future			Buy	50	236,705.00
ALBI On 06/11/2014 Index Future			Sell	50	0.00
R186 Bond Future					
R186 On 06/11/2014 Bond Future			Sell	100	0.00
R186 On 06/11/2014 Bond Future			Buy	100	12,335.26
R186 On 06/11/2014 Bond Future			Sell	150	0.00
R186 On 06/11/2014 Bond Future			Buy	150	18,363.84
R186 On 06/11/2014 Bond Future			Sell	500	0.00
R186 On 06/11/2014 Bond Future			Buy	500	61,215.13
R186 On 06/11/2014 Bond Future			Buy	500	61,215.13
R186 On 06/11/2014 Bond Future			Sell	500	0.00

R207 Bond Future

R207 On 06/11/2014	Bond Future	Buy	2	203.42
R207 On 06/11/2014	Bond Future	Sell	2	0.00
R207 On 06/11/2014	Bond Future	Sell	98	0.00
R207 On 06/11/2014	Bond Future	Buy	98	9,967.39
R207 On 06/11/2014	Bond Future	Sell	100	0.00
R207 On 06/11/2014	Bond Future	Buy	100	10,170.81

R213 Bond Future

R213 On 06/11/2014	Bond Future	Buy	500	44,032.83
R213 On 06/11/2014	Bond Future	Sell	500	0.00
R213 On 06/11/2014	Bond Future	Buy	500	44,032.83
R213 On 06/11/2014	Bond Future	Sell	500	0.00

Grand Total for Daily Detailed Turnover:	**2,550**	**734,841.64**