Johannesburg
Stock Exchange

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

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

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014 Index Future			Sell	1	0.00
ALBI On 06/11/2014 Index Future			Buy	1	4,698.16
ALBI On 06/11/2014 Index Future			Sell	6	0.00
ALBI On 06/11/2014 Index Future			Buy	6	28,188.96
ALBI On 06/11/2014 Index Future			Sell	7	0.00
ALBI On 06/11/2014 Index Future			Buy	7	32,887.12
Govi Total Return Index					
GOVI On 06/11/2014 GOVI			Sell	2	0.00
GOVI On 06/11/2014 GOVI			Buy	2	9,374.70
GOVI On 06/11/2014 GOVI			Sell	2	0.00
GOVI On 06/11/2014 GOVI			Buy	2	9,374.64
R186 Bond Future					

R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 06/11/2014	Bond Future	Buy	5	608.94
R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 06/11/2014	Bond Future	Buy	5	608.31
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	10	1,217.89
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	10	1,216.61
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	10	1,217.89
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	10	1,217.89
R186 On 06/11/2014	Bond Future	Buy	15	122.78
R186 On 06/11/2014	Bond Future	Sell	15	0.00
R186 On 06/11/2014	Bond Future	Buy	35	285.95
R186 On 06/11/2014	Bond Future	Sell	35	0.00
R186 On 06/11/2014	Bond Future	Sell	250	0.00
R186 On 06/11/2014	Bond Future	Buy	250	30,698.36
Grand Total for Daily Detailed Turnover:			**368**	**121,718.18**