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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/04/2014

TO DATE : 14/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Sell	3	0.00
GOVI On 08/05/2014	GOVI		Buy	3	13,304.37
GOVI On 08/05/2014	GOVI		Sell	3	0.00
GOVI On 08/05/2014	GOVI		Buy	3	13,304.37
I2050 Bond Future					
2050 On 08/05/2014	Bond Future		Buy	350	39,479.65
2050 On 08/05/2014	Bond Future		Sell	350	0.00
2050 On 08/05/2014	Bond Future		Sell	350	0.00
2050 On 08/05/2014	Bond Future		Buy	350	42,979.65
R157 Bond Future					
R157 On 08/05/2014	Bond Future		Buy	12	1,326.47
R157 On 08/05/2014	Bond Future		Sell	12	0.00

R157 On 08/05/2014	Bond Future	Buy	18	1,989.70
R157 On 08/05/2014	Bond Future	Sell	18	0.00
R157 On 08/05/2014	Bond Future	Buy	24	2,652.93
R157 On 08/05/2014	Bond Future	Sell	24	0.00
R157 On 08/05/2014	Bond Future	Buy	24	2,652.93
R157 On 08/05/2014	Bond Future	Sell	24	0.00
R157 On 08/05/2014	Bond Future	Buy	53	5,858.56
R157 On 08/05/2014	Bond Future	Sell	53	0.00
R157 On 08/05/2014	Bond Future	Buy	292	32,277.37
R157 On 08/05/2014	Bond Future	Sell	292	0.00
R157 On 08/05/2014	Bond Future	Buy	423	46,757.98
R157 On 08/05/2014	Bond Future	Sell	423	0.00

R186 Bond Future

R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	1	121.25
R186 On 08/05/2014	Bond Future	Sell	1	0.00
R186 On 08/05/2014	Bond Future	Buy	2	242.51
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	2	242.51
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	2	242.51
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	2	242.51
R186 On 08/05/2014	Bond Future	Sell	2	0.00
R186 On 08/05/2014	Bond Future	Buy	3	363.76
R186 On 08/05/2014	Bond Future	Sell	3	0.00
R186 On 08/05/2014	Bond Future	Buy	3	363.76
R186 On 08/05/2014	Bond Future	Sell	3	0.00
R186 On 08/05/2014	Bond Future	Buy	3	363.76
R186 On 08/05/2014	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R186 On 08/05/2014	Bond Future		Buy	3	363.76
R186 On 08/05/2014	Bond Future		Sell	3	0.00
R186 On 08/05/2014	Bond Future		Buy	4	485.01
R186 On 08/05/2014	Bond Future		Sell	4	0.00
R186 On 08/05/2014	Bond Future		Buy	4	485.01
R186 On 08/05/2014	Bond Future		Sell	4	0.00
R186 On 08/05/2014	Bond Future		Buy	5	606.27
R186 On 08/05/2014	Bond Future		Sell	5	0.00
R186 On 08/05/2014	Bond Future		Buy	6	727.52
R186 On 08/05/2014	Bond Future		Sell	6	0.00
R186 On 08/05/2014	Bond Future		Buy	8	970.03
R186 On 08/05/2014	Bond Future		Sell	8	0.00
R186 On 07/08/2014	Bond Future		Sell	10	0.00
R186 On 07/08/2014	Bond Future		Buy	10	84.36
R186 On 08/05/2014	Bond Future		Buy	15	1,818.80
R186 On 08/05/2014	Bond Future		Sell	15	0.00
R186 On 08/05/2014	Bond Future		Buy	17	2,061.31
R186 On 08/05/2014	Bond Future		Sell	17	0.00
R186 On 08/05/2014	Bond Future		Buy	35	4,243.87
R186 On 08/05/2014	Bond Future		Sell	35	0.00

R203 Bond Future

R203 On 08/05/2014	Bond Future		Buy	11	1,135.72
R203 On 08/05/2014	Bond Future		Sell	11	0.00
R203 On 08/05/2014	Bond Future		Buy	18	1,858.46
R203 On 08/05/2014	Bond Future		Sell	18	0.00
R203 On 08/05/2014	Bond Future		Buy	22	2,271.45
R203 On 08/05/2014	Bond Future		Sell	22	0.00
R203 On 08/05/2014	Bond Future		Buy	54	5,575.37
R203 On 08/05/2014	Bond Future		Sell	54	0.00
R203 On 08/05/2014	Bond Future		Buy	54	5,575.37
R203 On 08/05/2014	Bond Future		Sell	54	0.00
R203 On 08/05/2014	Bond Future		Buy	95	9,808.51
R203 On 08/05/2014	Bond Future		Sell	95	0.00
R203 On 08/05/2014	Bond Future		Buy	680	70,208.30
R203 On 08/05/2014	Bond Future		Sell	680	0.00
R203 On 08/05/2014	Bond Future		Sell	934	0.00
R203 On 08/05/2014	Bond Future		Buy	934	96,433.17

R204 Bond Future

R204 On 08/05/2014	Bond Future		Buy	16	1,661.30
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R204 On 08/05/2014	Bond Future	Sell	16	0.00
R204 On 08/05/2014	Bond Future	Buy	37	3,841.76
R204 On 08/05/2014	Bond Future	Sell	37	0.00
R204 On 08/05/2014	Bond Future	Buy	39	4,049.42
R204 On 08/05/2014	Bond Future	Sell	39	0.00
R204 On 08/05/2014	Bond Future	Buy	42	4,360.92
R204 On 08/05/2014	Bond Future	Sell	42	0.00
R204 On 08/05/2014	Bond Future	Buy	116	12,044.43
R204 On 08/05/2014	Bond Future	Sell	116	0.00
R204 On 08/05/2014	Bond Future	Buy	144	14,951.71
R204 On 08/05/2014	Bond Future	Sell	144	0.00
R204 On 08/05/2014	Bond Future	Buy	394	40,909.54
R204 On 08/05/2014	Bond Future	Sell	394	0.00

R207 Bond Future

R207 On 08/05/2014	Bond Future	Sell	47	0.00
R207 On 08/05/2014	Bond Future	Buy	47	4,647.33
R207 On 08/05/2014	Bond Future	Buy	51	5,042.85
R207 On 08/05/2014	Bond Future	Sell	51	0.00
R207 On 08/05/2014	Bond Future	Sell	98	0.00
R207 On 08/05/2014	Bond Future	Buy	98	9,690.18

Grand Total for Daily Detailed Turnover:

4,537

511,648.27