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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/06/2014

TO DATE : 11/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Buy	9	40,402.80
GOVI On 07/08/2014	GOVI		Sell	9	0.00
GOVI On 07/08/2014	GOVI		Sell	9	0.00
GOVI On 07/08/2014	GOVI		Buy	9	40,403.07
GOVI On 07/08/2014	GOVI		Sell	9	0.00
GOVI On 07/08/2014	GOVI		Buy	9	40,403.07
R186 Bond Future					
R186 On 07/08/2014	Bond Future		Buy	1	116.67
R186 On 07/08/2014	Bond Future		Sell	1	0.00
R186 On 07/08/2014	Bond Future		Sell	1	0.00
R186 On 07/08/2014	Bond Future		Buy	1	116.76
R186 On 07/08/2014	Bond Future		Sell	8	0.00
R186 On 07/08/2014	Bond Future		Buy	8	934.08

R186 On 07/08/2014	Bond Future	Buy	9	1,050.03
R186 On 07/08/2014	Bond Future	Sell	9	0.00
R186 On 07/08/2014	Bond Future	Sell	9	0.00
R186 On 07/08/2014	Bond Future	Buy	9	1,050.84
R186 On 07/08/2014	Bond Future	Sell	15	0.00
R186 On 07/08/2014	Bond Future	Buy	15	1,751.39
R186 On 07/08/2014	Bond Future	Sell	32	0.00
R186 On 07/08/2014	Bond Future	Buy	32	3,736.31
R186 On 07/08/2014	Bond Future	Sell	35	0.00
R186 On 07/08/2014	Bond Future	Buy	35	4,086.59
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,837.98
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,837.98
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,837.98
R186 On 07/08/2014	Bond Future	Sell	93	0.00
R186 On 07/08/2014	Bond Future	Buy	93	10,841.04
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R186 On 07/08/2014	Bond Future	Buy	250	29,189.28
R186 On 07/08/2014	Bond Future	Buy	250	29,189.91
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R186 On 07/08/2014	Bond Future	Sell	500	0.00
R186 On 07/08/2014	Bond Future	Buy	500	58,144.22
R186 On 07/08/2014	Bond Future	Buy	500	58,442.70
R186 On 07/08/2014	Bond Future	Sell	500	0.00
R186 On 07/08/2014	Bond Future	Sell	500	0.00
R186 On 07/08/2014	Bond Future	Buy	500	58,442.70
R186 On 07/08/2014	Bond Future	Buy	500	58,144.22
R186 On 07/08/2014	Bond Future	Sell	500	0.00

R204 Bond Future

R204 On 07/08/2014	Bond Future	Sell	187	0.00
R204 On 07/08/2014	Bond Future	Buy	187	19,074.45
R204 On 07/08/2014	Bond Future	Buy	187	19,074.45
R204 On 07/08/2014	Bond Future	Sell	187	0.00
R204 On 07/08/2014	Bond Future	Sell	3,000	0.00
R204 On 07/08/2014	Bond Future	Buy	3,000	306,027.99
R204 On 07/08/2014	Bond Future	Sell	3,000	0.00
R204 On 07/08/2014	Bond Future	Buy	3,000	306,027.99

R207 Bond Future

R207 On 07/08/2014	Bond Future	Sell	92	0.00
R207 On 07/08/2014	Bond Future	Buy	92	8,942.95

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/08/2014			Sell	331	0.00
R209 On 07/08/2014			Buy	331	24,918.58
R209 On 06/11/2014	8.75	Call	Buy	2,200	161,277.12
R209 On 06/11/2014	8.75	Call	Sell	2,200	0.00
R209 On 06/11/2014	9.25	Put	Sell	2,200	0.00
R209 On 06/11/2014	9.25	Put	Buy	2,200	161,290.05

R213 Bond Future

R213 On 07/08/2014			Sell	20	0.00
R213 On 07/08/2014			Buy	20	1,719.68
R213 On 07/08/2014			Sell	70	0.00
R213 On 07/08/2014			Buy	70	6,018.89
R213 On 07/08/2014			Sell	70	0.00
R213 On 07/08/2014			Buy	70	6,018.89
R213 On 07/08/2014			Sell	70	0.00
R213 On 07/08/2014			Buy	70	6,018.89
R213 On 07/08/2014			Sell	80	0.00
R213 On 07/08/2014			Buy	80	6,878.73
R213 On 07/08/2014			Sell	410	0.00
R213 On 07/08/2014			Buy	410	35,253.49
R213 On 07/08/2014			Sell	1,080	0.00
R213 On 07/08/2014			Buy	1,080	92,862.84
R213 On 07/08/2014			Buy	1,800	154,771.40
R213 On 07/08/2014			Sell	1,800	0.00

R214 Bond Future

R214 On 07/08/2014			Sell	4	0.00
R214 On 07/08/2014			Buy	4	305.57
R214 On 07/08/2014			Sell	8	0.00
R214 On 07/08/2014			Buy	8	611.14
R214 On 07/08/2014			Sell	20	0.00
R214 On 07/08/2014			Buy	20	1,527.84
R214 On 07/08/2014			Sell	22	0.00
R214 On 07/08/2014			Buy	22	1,680.62
R214 On 07/08/2014			Sell	32	0.00
R214 On 07/08/2014			Buy	32	2,444.54
R214 On 07/08/2014			Sell	43	0.00
R214 On 07/08/2014			Buy	43	3,284.85
R214 On 07/08/2014			Sell	46	0.00
R214 On 07/08/2014			Buy	46	3,514.03
R214 On 07/08/2014			Sell	56	0.00

R214 On 07/08/2014	Bond Future	Buy	56	4,277.95
R214 On 07/08/2014	Bond Future	Sell	59	0.00
R214 On 07/08/2014	Bond Future	Buy	59	4,507.12
R214 On 07/08/2014	Bond Future	Sell	65	0.00
R214 On 07/08/2014	Bond Future	Buy	65	4,965.47
R214 On 07/08/2014	Bond Future	Sell	117	0.00
R214 On 07/08/2014	Bond Future	Buy	117	8,937.85
R214 On 07/08/2014	Bond Future	Sell	128	0.00
R214 On 07/08/2014	Bond Future	Buy	128	9,778.16
R214 On 07/08/2014	Bond Future	Sell	325	0.00
R214 On 07/08/2014	Bond Future	Buy	325	24,827.37
R214 On 07/08/2014	Bond Future	Buy	925	70,662.51
R214 On 07/08/2014	Bond Future	Sell	925	0.00

Grand Total for Daily Detailed Turnover:

19,527

1,911,461.02