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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/06/2014

TO DATE : 27/06/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014	Index Future		Sell	1	0.00
ALBI On 07/08/2014	Index Future		Buy	1	4,548.98
ALBI On 07/08/2014	Index Future		Sell	1	0.00
ALBI On 07/08/2014	Index Future		Buy	1	4,548.98
ALBI On 07/08/2014	Index Future		Sell	1	0.00
ALBI On 07/08/2014	Index Future		Buy	1	4,548.98
ALBI On 07/08/2014	Index Future		Buy	1	4,548.98
ALBI On 07/08/2014	Index Future		Buy	1	4,548.98
ALBI On 07/08/2014	Index Future		Sell	1	0.00
ALBI On 07/08/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	1	4,620.36
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	1	4,620.36
ALBI On 06/11/2014	Index Future		Sell	1	0.00

ALBI On 06/11/2014	Index Future	Sell	1	0.00
ALBI On 06/11/2014	Index Future	Buy	1	4,620.36
ALBI On 06/11/2014	Index Future	Sell	1	0.00
ALBI On 06/11/2014	Index Future	Buy	1	4,620.36
ALBI On 06/11/2014	Index Future	Buy	1	4,620.36
ALBI On 06/11/2014	Index Future	Sell	1	0.00
ALBI On 06/11/2014	Index Future	Buy	1	4,620.36
ALBI On 06/11/2014	Index Future	Sell	1	0.00
ALBI On 07/08/2014	Index Future	Buy	2	9,097.96
ALBI On 07/08/2014	Index Future	Sell	2	0.00
ALBI On 07/08/2014	Index Future	Buy	2	9,097.96
ALBI On 07/08/2014	Index Future	Sell	2	0.00
ALBI On 07/08/2014	Index Future	Buy	2	9,097.96
ALBI On 07/08/2014	Index Future	Sell	2	0.00
ALBI On 07/08/2014	Index Future	Buy	2	9,097.96
ALBI On 07/08/2014	Index Future	Sell	2	0.00
ALBI On 06/11/2014	Index Future	Sell	2	0.00
ALBI On 06/11/2014	Index Future	Buy	2	9,240.72
ALBI On 06/11/2014	Index Future	Sell	2	0.00
ALBI On 06/11/2014	Index Future	Buy	2	9,240.72
ALBI On 06/11/2014	Index Future	Sell	2	0.00
ALBI On 06/11/2014	Index Future	Buy	2	9,240.72
ALBI On 06/11/2014	Index Future	Sell	2	0.00
ALBI On 06/11/2014	Index Future	Buy	2	9,240.72
ALBI On 07/08/2014	Index Future	Buy	3	13,646.94
ALBI On 07/08/2014	Index Future	Sell	3	0.00
ALBI On 06/11/2014	Index Future	Sell	3	0.00
ALBI On 06/11/2014	Index Future	Buy	3	13,861.08
ALBI On 07/08/2014	Index Future	Buy	4	18,195.92
ALBI On 07/08/2014	Index Future	Sell	4	0.00
ALBI On 06/11/2014	Index Future	Sell	4	0.00
ALBI On 06/11/2014	Index Future	Buy	4	18,481.44
ALBI On 06/11/2014	Index Future	Sell	4	0.00
ALBI On 06/11/2014	Index Future	Buy	4	18,481.44
ALBI On 07/08/2014	Index Future	Buy	5	22,744.90
ALBI On 07/08/2014	Index Future	Sell	5	0.00
ALBI On 07/08/2014	Index Future	Buy	7	31,842.86
ALBI On 07/08/2014	Index Future	Sell	7	0.00
ALBI On 06/11/2014	Index Future	Sell	7	0.00
ALBI On 06/11/2014	Index Future	Buy	7	32,342.52
ALBI On 07/08/2014	Index Future	Buy	11	50,038.78
ALBI On 07/08/2014	Index Future	Sell	11	0.00
ALBI On 06/11/2014	Index Future	Sell	11	0.00
ALBI On 06/11/2014	Index Future	Buy	11	50,823.96
ALBI On 07/08/2014	Index Future	Buy	13	59,136.74
ALBI On 07/08/2014	Index Future	Sell	13	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
ALBI On 06/11/2014	Index Future		Sell	13	0.00
ALBI On 06/11/2014	Index Future		Buy	13	60,064.68
ALBI On 07/08/2014	Index Future		Sell	48	0.00
ALBI On 07/08/2014	Index Future		Buy	48	218,351.04
ALBI On 06/11/2014	Index Future		Buy	48	221,777.28
ALBI On 06/11/2014	Index Future		Sell	48	0.00
All Bond Term Splits 7-12 Years					
AL7T On 07/08/2014	Index Future		Sell	1	0.00
AL7T On 07/08/2014	Index Future		Buy	1	5,000.81
AL7T On 06/11/2014	Index Future		Sell	1	0.00
AL7T On 06/11/2014	Index Future		Buy	1	5,079.28
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Buy	2	9,045.46
GOVI On 07/08/2014	GOVI		Sell	2	0.00
I2046 Bond Future					
2046 On 07/08/2014	Bond Future		Sell	130	0.00
2046 On 07/08/2014	Bond Future		Buy	130	15,852.20
New Inflation Linked Index					
IGOV On 07/08/2014	Index Future		Buy	30	65,279.70
IGOV On 07/08/2014	Index Future		Sell	30	0.00
IGOV On 06/11/2014	Index Future		Sell	30	0.00
IGOV On 06/11/2014	Index Future		Buy	30	66,316.50
IGOV On 07/08/2014	Index Future		Sell	553	0.00
IGOV On 07/08/2014	Index Future		Buy	553	1,203,322.47
IGOV On 06/11/2014	Index Future		Sell	553	0.00
IGOV On 06/11/2014	Index Future		Buy	553	1,222,434.15
R186 Bond Future					
R186 On 06/11/2014	Bond Future		Buy	20	168.72
R186 On 06/11/2014	Bond Future		Sell	20	0.00
Grand Total for Daily Detailed Turnover:				1,528	3,546,110.65