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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 21/07/2014 **TO DATE : 21/07/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014 Index Future			Buy	2	9,231.62
ALBI On 07/08/2014 Index Future			Sell	2	0.00
Govi Total Return Index					
GOVI On 07/08/2014 GOVI			Buy	2	9,227.84
GOVI On 07/08/2014 GOVI			Sell	2	0.00
GOVI On 07/08/2014 GOVI			Buy	2	9,232.84
GOVI On 07/08/2014 GOVI			Sell	2	0.00
GOVI On 07/08/2014 GOVI			Sell	2	0.00
GOVI On 07/08/2014 GOVI			Buy	2	9,232.84
R186 Bond Future					
R186 On 07/08/2014 Bond Future			Buy	30	3,597.73
R186 On 07/08/2014 Bond Future			Sell	30	0.00

R2023 Bond Future

R023 On 07/08/2014	Bond Future	Buy	6	614.45
R023 On 07/08/2014	Bond Future	Sell	6	0.00
R023 On 07/08/2014	Bond Future	Buy	36	3,681.18
R023 On 07/08/2014	Bond Future	Sell	36	0.00
R023 On 07/08/2014	Bond Future	Buy	36	3,681.18
R023 On 07/08/2014	Bond Future	Sell	36	0.00
R023 On 07/08/2014	Bond Future	Buy	210	21,505.78
R023 On 07/08/2014	Bond Future	Sell	210	0.00
R023 On 07/08/2014	Bond Future	Buy	216	22,120.23
R023 On 07/08/2014	Bond Future	Sell	216	0.00
R023 On 07/08/2014	Bond Future	Sell	1,000	0.00
R023 On 07/08/2014	Bond Future	Buy	1,000	102,382.91
R023 On 07/08/2014	Bond Future	Buy	1,000	102,382.91
R023 On 07/08/2014	Bond Future	Sell	1,000	0.00

R209 Bond Future

R209 On 07/08/2014	Bond Future	Buy	30	2,356.16
R209 On 07/08/2014	Bond Future	Sell	30	0.00

Grand Total for Daily Detailed Turnover:	**2,572**	**299,247.66**