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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/08/2014

TO DATE : 01/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2038 Bond Future</b>					
2038 On 06/11/2014			Sell	5	0.00
2038 On 06/11/2014			Buy	5	611.67
2038 On 06/11/2014			Sell	8	0.00
2038 On 06/11/2014			Buy	8	978.68
2038 On 06/11/2014			Sell	9	0.00
2038 On 06/11/2014			Buy	9	1,101.01
2038 On 06/11/2014			Sell	22	0.00
2038 On 06/11/2014			Buy	22	2,691.36
2038 On 06/11/2014			Sell	22	0.00
2038 On 06/11/2014			Buy	22	2,691.36
2038 On 06/11/2014			Buy	22	2,691.36
2038 On 06/11/2014			Sell	22	0.00

### R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	1	0.00
R186 On 06/11/2014	Bond Future	Buy	1	120.21
R186 On 06/11/2014	Bond Future	Sell	8	0.00
R186 On 06/11/2014	Bond Future	Buy	8	961.64
R186 On 06/11/2014	Bond Future	Sell	9	0.00
R186 On 06/11/2014	Bond Future	Buy	9	1,081.85
R186 On 06/11/2014	Bond Future	Sell	10	0.00
R186 On 06/11/2014	Bond Future	Buy	10	1,202.05
R186 On 06/11/2014	Bond Future	Sell	16	0.00
R186 On 06/11/2014	Bond Future	Buy	16	1,915.03
R186 On 06/11/2014	Bond Future	Sell	17	0.00
R186 On 06/11/2014	Bond Future	Buy	17	2,042.00
R186 On 06/11/2014	Bond Future	Sell	25	0.00
R186 On 06/11/2014	Bond Future	Buy	25	3,005.13
R186 On 06/11/2014	Bond Future	Sell	32	0.00
R186 On 06/11/2014	Bond Future	Buy	32	3,846.56
R186 On 06/11/2014	Bond Future	Sell	33	0.00
R186 On 06/11/2014	Bond Future	Buy	33	3,963.87
R186 On 06/11/2014	Bond Future	Sell	34	0.00
R186 On 06/11/2014	Bond Future	Buy	34	4,069.43
R186 On 07/08/2014	Bond Future	Buy	50	5,902.97
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	5,994.47
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,010.26
R186 On 07/08/2014	Bond Future	Sell	77	0.00
R186 On 07/08/2014	Bond Future	Buy	77	9,090.57
R186 On 07/08/2014	Bond Future	Buy	100	11,805.94
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,049.96
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	11,968.91
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	11,988.93
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,015.83
R186 On 06/11/2014	Bond Future	Buy	100	11,990.49
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Sell	115	0.00
R186 On 06/11/2014	Bond Future	Buy	115	13,823.59
R186 On 07/08/2014	Bond Future	Buy	149	17,590.85
R186 On 07/08/2014	Bond Future	Sell	149	0.00
R186 On 07/08/2014	Bond Future	Sell	150	0.00
R186 On 07/08/2014	Bond Future	Buy	150	17,708.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 06/11/2014			Sell	150	0.00
R186 On 06/11/2014			Buy	150	17,953.37
R186 On 06/11/2014			Buy	150	17,976.33
R186 On 06/11/2014			Sell	150	0.00
R186 On 07/08/2014			Sell	165	0.00
R186 On 07/08/2014			Buy	165	19,479.80
R186 On 07/08/2014			Sell	184	0.00
R186 On 07/08/2014			Buy	184	21,722.74
R186 On 06/11/2014			Buy	184	22,050.97
R186 On 06/11/2014			Sell	184	0.00
R186 On 07/08/2014			Sell	250	0.00
R186 On 07/08/2014			Buy	250	29,514.59
R186 On 06/11/2014			Buy	250	30,124.91
R186 On 06/11/2014			Sell	250	0.00
R186 On 06/11/2014			Buy	250	30,051.29
R186 On 06/11/2014			Sell	250	0.00
R186 On 06/11/2014			Buy	250	29,960.56
R186 On 06/11/2014			Sell	250	0.00
R186 On 07/08/2014			Buy	258	30,459.32
R186 On 07/08/2014			Sell	258	0.00
R186 On 07/08/2014			Sell	400	0.00
R186 On 07/08/2014			Sell	400	0.00
R186 On 07/08/2014			Buy	400	47,223.35
R186 On 07/08/2014			Buy	400	47,223.76
R186 On 07/08/2014			Sell	400	0.00
R186 On 07/08/2014			Buy	400	47,223.35
R186 On 06/11/2014			Sell	400	0.00
R186 On 06/11/2014			Buy	400	47,955.72
R186 On 06/11/2014			Sell	400	0.00
R186 On 06/11/2014			Buy	400	47,936.89
R186 On 06/11/2014			Sell	400	0.00
R186 On 06/11/2014			Buy	400	47,936.89
R186 On 06/11/2014			Sell	649	0.00
R186 On 06/11/2014			Buy	649	77,808.16
R186 On 07/08/2014			Buy	700	82,701.82
R186 On 07/08/2014			Sell	700	0.00
R186 On 06/11/2014			Sell	700	0.00
R186 On 06/11/2014			Buy	700	83,994.02
R186 On 07/08/2014			Sell	777	0.00
R186 On 07/08/2014			Buy	777	91,732.15
R186 On 06/11/2014			Sell	777	0.00
R186 On 06/11/2014			Buy	777	93,153.99

R186 On 07/08/2014	Bond Future	Buy	900	106,253.45
R186 On 07/08/2014	Bond Future	Sell	900	0.00
R186 On 06/11/2014	Bond Future	Sell	900	0.00
R186 On 06/11/2014	Bond Future	Buy	900	107,900.37
R186 On 07/08/2014	Bond Future	Buy	1,327	156,664.81
R186 On 07/08/2014	Bond Future	Sell	1,327	0.00
R186 On 06/11/2014	Bond Future	Sell	1,327	0.00
R186 On 06/11/2014	Bond Future	Buy	1,327	159,093.10
R186 On 07/08/2014	Bond Future	Buy	1,639	193,499.34
R186 On 07/08/2014	Bond Future	Sell	1,639	0.00
R186 On 06/11/2014	Bond Future	Sell	1,639	0.00
R186 On 06/11/2014	Bond Future	Buy	1,639	196,498.56
R186 On 07/08/2014	Bond Future	Buy	6,519	769,629.16
R186 On 07/08/2014	Bond Future	Sell	6,519	0.00
R186 On 06/11/2014	Bond Future	Sell	6,519	0.00
R186 On 06/11/2014	Bond Future	Buy	6,519	781,558.35
R186 On 07/08/2014	Bond Future	Buy	12,361	1,459,332.12
R186 On 07/08/2014	Bond Future	Sell	12,361	0.00
R186 On 06/11/2014	Bond Future	Sell	12,361	0.00
R186 On 06/11/2014	Bond Future	Buy	12,361	1,481,951.64

**R202 Bond Future**

R202 On 06/11/2014	Bond Future	Sell	18	0.00
R202 On 06/11/2014	Bond Future	Buy	18	4,190.48
R202 On 06/11/2014	Bond Future	Sell	192	0.00
R202 On 06/11/2014	Bond Future	Buy	192	44,698.47
R202 On 06/11/2014	Bond Future	Sell	192	0.00
R202 On 06/11/2014	Bond Future	Buy	192	44,698.47
R202 On 06/11/2014	Bond Future	Sell	210	0.00
R202 On 06/11/2014	Bond Future	Buy	210	48,888.96

**R2023 Bond Future**

R023 On 07/08/2014	Bond Future	Sell	6	0.00
R023 On 07/08/2014	Bond Future	Buy	6	607.82
R023 On 06/11/2014	Bond Future	Buy	6	593.48
R023 On 06/11/2014	Bond Future	Sell	6	0.00
R023 On 07/08/2014	Bond Future	Sell	36	0.00
R023 On 07/08/2014	Bond Future	Buy	36	3,646.92
R023 On 06/11/2014	Bond Future	Buy	36	3,560.86
R023 On 06/11/2014	Bond Future	Sell	36	0.00
R023 On 07/08/2014	Bond Future	Sell	210	0.00
R023 On 07/08/2014	Bond Future	Buy	210	21,273.70
R023 On 06/11/2014	Bond Future	Buy	210	20,771.69
R023 On 06/11/2014	Bond Future	Sell	210	0.00
R023 On 07/08/2014	Bond Future	Sell	252	0.00
R023 On 07/08/2014	Bond Future	Buy	252	25,528.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R023 On 06/11/2014	Bond Future		Buy	252	24,926.03
R023 On 06/11/2014	Bond Future		Sell	252	0.00
R023 On 06/11/2014	Bond Future		Buy	821	81,386.62
R023 On 06/11/2014	Bond Future		Sell	821	0.00
R023 On 06/11/2014	Bond Future		Sell	821	0.00
R023 On 06/11/2014	Bond Future		Buy	821	81,386.62

**R203 Bond Future**

R203 On 07/08/2014	Bond Future		Sell	7	0.00
R203 On 07/08/2014	Bond Future		Buy	7	744.75
R203 On 07/08/2014	Bond Future		Sell	21	0.00
R203 On 07/08/2014	Bond Future		Buy	21	2,234.24
R203 On 07/08/2014	Bond Future		Sell	141	0.00
R203 On 07/08/2014	Bond Future		Buy	141	15,001.32
R203 On 06/11/2014	Bond Future		Buy	169	17,545.80
R203 On 06/11/2014	Bond Future		Sell	169	0.00
R203 On 07/08/2014	Bond Future		Sell	189	0.00
R203 On 07/08/2014	Bond Future		Buy	189	20,108.15
R203 On 06/11/2014	Bond Future		Buy	189	19,622.22
R203 On 06/11/2014	Bond Future		Sell	189	0.00
R203 On 07/08/2014	Bond Future		Sell	447	0.00
R203 On 07/08/2014	Bond Future		Buy	447	47,570.29
R203 On 06/11/2014	Bond Future		Buy	447	46,445.51
R203 On 06/11/2014	Bond Future		Sell	447	0.00
R203 On 07/08/2014	Bond Future		Sell	508	0.00
R203 On 07/08/2014	Bond Future		Buy	508	54,047.31
R203 On 06/11/2014	Bond Future		Buy	508	52,741.21
R203 On 06/11/2014	Bond Future		Sell	508	0.00
R203 On 07/08/2014	Bond Future		Sell	1,176	0.00
R203 On 07/08/2014	Bond Future		Buy	1,176	125,117.39
R203 On 06/11/2014	Bond Future		Buy	1,176	122,093.83
R203 On 06/11/2014	Bond Future		Sell	1,176	0.00
R203 On 07/08/2014	Bond Future		Sell	2,042	0.00
R203 On 07/08/2014	Bond Future		Buy	2,042	217,253.16
R203 On 06/11/2014	Bond Future		Sell	2,042	0.00
R203 On 06/11/2014	Bond Future		Buy	2,042	212,003.05

**R2030 Bond Future**

2030 On 07/08/2014	Bond Future		Buy	11	1,034.92
2030 On 07/08/2014	Bond Future		Sell	11	0.00
2030 On 07/08/2014	Bond Future		Buy	25	2,352.10

2030 On 07/08/2014	Bond Future	Sell	25	0.00
2030 On 07/08/2014	Bond Future	Buy	26	2,446.18
2030 On 07/08/2014	Bond Future	Sell	26	0.00
2030 On 06/11/2014	Bond Future	Sell	26	0.00
2030 On 06/11/2014	Bond Future	Buy	26	2,484.73
2030 On 07/08/2014	Bond Future	Buy	27	2,540.27
2030 On 07/08/2014	Bond Future	Sell	27	0.00
2030 On 07/08/2014	Bond Future	Buy	93	8,749.80
2030 On 07/08/2014	Bond Future	Sell	93	0.00
2030 On 06/11/2014	Bond Future	Sell	156	0.00
2030 On 06/11/2014	Bond Future	Buy	156	14,908.37
2030 On 07/08/2014	Bond Future	Buy	203	19,099.03
2030 On 07/08/2014	Bond Future	Sell	203	0.00
2030 On 06/11/2014	Bond Future	Sell	203	0.00
2030 On 06/11/2014	Bond Future	Buy	203	19,399.99
2030 On 07/08/2014	Bond Future	Buy	310	29,166.01
2030 On 07/08/2014	Bond Future	Sell	310	0.00
2030 On 06/11/2014	Bond Future	Sell	310	0.00
2030 On 06/11/2014	Bond Future	Buy	310	29,625.60
2030 On 07/08/2014	Bond Future	Buy	312	29,354.17
2030 On 07/08/2014	Bond Future	Sell	312	0.00
2030 On 06/11/2014	Bond Future	Sell	312	0.00
2030 On 06/11/2014	Bond Future	Buy	312	29,816.73
2030 On 07/08/2014	Bond Future	Buy	861	81,006.23
2030 On 07/08/2014	Bond Future	Sell	861	0.00
2030 On 06/11/2014	Bond Future	Sell	861	0.00
2030 On 06/11/2014	Bond Future	Buy	861	82,282.71
2030 On 07/08/2014	Bond Future	Sell	1,868	0.00
2030 On 07/08/2014	Bond Future	Buy	1,868	175,748.71
2030 On 06/11/2014	Bond Future	Sell	1,868	0.00
2030 On 06/11/2014	Bond Future	Buy	1,868	178,518.13

**R2037 Bond Future**

2037 On 07/08/2014	Bond Future	Buy	20	1,912.45
2037 On 07/08/2014	Bond Future	Sell	20	0.00
2037 On 07/08/2014	Bond Future	Sell	32	0.00
2037 On 07/08/2014	Bond Future	Buy	32	3,059.92
2037 On 07/08/2014	Bond Future	Buy	35	3,346.79
2037 On 07/08/2014	Bond Future	Sell	35	0.00
2037 On 07/08/2014	Bond Future	Buy	45	4,303.01
2037 On 07/08/2014	Bond Future	Sell	45	0.00
2037 On 06/11/2014	Bond Future	Sell	45	0.00
2037 On 06/11/2014	Bond Future	Buy	45	4,370.92
2037 On 07/08/2014	Bond Future	Buy	190	18,168.26
2037 On 07/08/2014	Bond Future	Sell	190	0.00
2037 On 07/08/2014	Bond Future	Buy	200	19,124.49

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)	
2037 On 07/08/2014			Bond Future	Sell	200	0.00
2037 On 06/11/2014			Bond Future	Sell	200	0.00
2037 On 06/11/2014			Bond Future	Buy	200	19,426.31
2037 On 07/08/2014			Bond Future	Buy	230	21,993.16
2037 On 07/08/2014			Bond Future	Sell	230	0.00
2037 On 06/11/2014			Bond Future	Sell	230	0.00
2037 On 06/11/2014			Bond Future	Buy	230	22,340.26
2037 On 06/11/2014			Bond Future	Sell	277	0.00
2037 On 06/11/2014			Bond Future	Buy	277	26,905.44
2037 On 07/08/2014			Bond Future	Buy	280	26,774.28
2037 On 07/08/2014			Bond Future	Sell	280	0.00
2037 On 06/11/2014			Bond Future	Sell	280	0.00
2037 On 06/11/2014			Bond Future	Buy	280	27,196.83
2037 On 07/08/2014			Bond Future	Buy	460	43,986.32
2037 On 07/08/2014			Bond Future	Sell	460	0.00
2037 On 06/11/2014			Bond Future	Sell	460	0.00
2037 On 06/11/2014			Bond Future	Buy	460	44,680.51
2037 On 07/08/2014			Bond Future	Buy	2,400	229,493.86
2037 On 07/08/2014			Bond Future	Sell	2,400	0.00
2037 On 06/11/2014			Bond Future	Sell	2,400	0.00
2037 On 06/11/2014			Bond Future	Buy	2,400	233,115.72
2037 On 07/08/2014			Bond Future	Buy	3,892	372,162.54
2037 On 07/08/2014			Bond Future	Sell	3,892	0.00
2037 On 06/11/2014			Bond Future	Sell	3,892	0.00
2037 On 06/11/2014			Bond Future	Buy	3,892	378,035.99
<b>R204 Bond Future</b>						
R204 On 06/11/2014			Bond Future	Sell	5	0.00
R204 On 06/11/2014			Bond Future	Buy	5	524.15
R204 On 06/11/2014			Bond Future	Sell	8	0.00
R204 On 06/11/2014			Bond Future	Buy	8	838.64
R204 On 06/11/2014			Bond Future	Sell	10	0.00
R204 On 06/11/2014			Bond Future	Buy	10	1,048.29
R204 On 06/11/2014			Bond Future	Sell	23	0.00
R204 On 06/11/2014			Bond Future	Buy	23	2,411.08
R204 On 06/11/2014			Bond Future	Buy	23	2,411.08
R204 On 06/11/2014			Bond Future	Sell	23	0.00
R204 On 06/11/2014			Bond Future	Sell	23	0.00
R204 On 06/11/2014			Bond Future	Buy	23	2,411.08
R204 On 07/08/2014			Bond Future	Sell	44	0.00
R204 On 07/08/2014			Bond Future	Buy	44	4,536.98
R204 On 07/08/2014			Bond Future	Sell	55	0.00

R204 On 07/08/2014	Bond Future	Buy	55	5,671.22
R204 On 07/08/2014	Bond Future	Sell	64	0.00
R204 On 07/08/2014	Bond Future	Buy	64	6,599.24
R204 On 07/08/2014	Bond Future	Buy	129	13,301.60
R204 On 07/08/2014	Bond Future	Sell	129	0.00
R204 On 06/11/2014	Bond Future	Sell	129	0.00
R204 On 06/11/2014	Bond Future	Buy	129	13,511.20
R204 On 07/08/2014	Bond Future	Sell	189	0.00
R204 On 07/08/2014	Bond Future	Buy	189	19,488.39
R204 On 06/11/2014	Bond Future	Buy	189	19,795.47
R204 On 06/11/2014	Bond Future	Sell	189	0.00
R204 On 07/08/2014	Bond Future	Buy	190	19,591.50
R204 On 07/08/2014	Bond Future	Sell	190	0.00
R204 On 06/11/2014	Bond Future	Sell	190	0.00
R204 On 06/11/2014	Bond Future	Buy	190	19,900.21
R204 On 07/08/2014	Bond Future	Sell	208	0.00
R204 On 07/08/2014	Bond Future	Buy	208	21,447.54
R204 On 06/11/2014	Bond Future	Buy	208	21,785.50
R204 On 06/11/2014	Bond Future	Sell	208	0.00
R204 On 06/11/2014	Bond Future	Sell	375	0.00
R204 On 06/11/2014	Bond Future	Buy	375	39,276.74
R204 On 06/11/2014	Bond Future	Sell	397	0.00
R204 On 06/11/2014	Bond Future	Buy	397	41,580.97
R204 On 07/08/2014	Bond Future	Buy	538	55,474.88
R204 On 07/08/2014	Bond Future	Sell	538	0.00
R204 On 07/08/2014	Bond Future	Buy	560	57,743.37
R204 On 07/08/2014	Bond Future	Sell	560	0.00
R204 On 07/08/2014	Bond Future	Buy	984	101,463.35
R204 On 07/08/2014	Bond Future	Sell	984	0.00
R204 On 07/08/2014	Bond Future	Buy	4,806	495,561.85
R204 On 07/08/2014	Bond Future	Sell	4,806	0.00
R204 On 06/11/2014	Bond Future	Sell	4,806	0.00
R204 On 06/11/2014	Bond Future	Buy	4,806	503,370.64
R204 On 06/11/2014	Bond Future	Buy	5,500	576,058.78
R204 On 06/11/2014	Bond Future	Sell	5,500	0.00
R204 On 07/08/2014	Bond Future	Buy	6,647	685,393.17
R204 On 07/08/2014	Bond Future	Sell	6,647	0.00

**R2048 Bond Future**

R248 On 06/11/2014	Bond Future	Sell	10	0.00
R248 On 06/11/2014	Bond Future	Buy	10	977.37
R248 On 06/11/2014	Bond Future	Sell	10	0.00
R248 On 06/11/2014	Bond Future	Buy	10	977.37
R248 On 06/11/2014	Bond Future	Buy	10	977.37
R248 On 06/11/2014	Bond Future	Sell	10	0.00
R248 On 06/11/2014	Bond Future	Sell	10	0.00



Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 06/11/2014			Buy	10	977.37
R248 On 07/08/2014			Buy	20	2,012.35
R248 On 07/08/2014			Sell	20	0.00
R248 On 07/08/2014			Buy	33	3,320.37
R248 On 07/08/2014			Sell	33	0.00
R248 On 07/08/2014			Buy	79	7,948.76
R248 On 07/08/2014			Sell	79	0.00
R248 On 07/08/2014			Buy	107	10,766.05
R248 On 07/08/2014			Sell	107	0.00
R248 On 06/11/2014			Sell	107	0.00
R248 On 06/11/2014			Buy	107	10,462.02
R248 On 07/08/2014			Buy	210	21,129.63
R248 On 07/08/2014			Sell	210	0.00
R248 On 06/11/2014			Sell	210	0.00
R248 On 06/11/2014			Buy	210	20,532.93
R248 On 07/08/2014			Buy	248	24,953.08
R248 On 07/08/2014			Sell	248	0.00
R248 On 06/11/2014			Buy	248	24,248.42
R248 On 06/11/2014			Sell	248	0.00
R248 On 07/08/2014			Buy	274	27,569.13
R248 On 07/08/2014			Sell	274	0.00
R248 On 07/08/2014			Buy	370	37,228.39
R248 On 07/08/2014			Sell	370	0.00
R248 On 06/11/2014			Sell	370	0.00
R248 On 06/11/2014			Buy	370	36,177.08
R248 On 07/08/2014			Buy	399	40,146.29
R248 On 07/08/2014			Sell	399	0.00
R248 On 06/11/2014			Sell	399	0.00
R248 On 06/11/2014			Buy	399	39,012.58
R248 On 06/11/2014			Buy	406	39,697.01
R248 On 06/11/2014			Sell	406	0.00
R248 On 07/08/2014			Buy	544	54,735.79
R248 On 07/08/2014			Sell	544	0.00
R248 On 06/11/2014			Sell	544	0.00
R248 On 06/11/2014			Buy	544	53,190.08
R248 On 07/08/2014			Buy	1,120	112,691.34
R248 On 07/08/2014			Sell	1,120	0.00
R248 On 06/11/2014			Sell	1,120	0.00
R248 On 06/11/2014			Buy	1,120	109,508.99
R248 On 07/08/2014			Buy	2,889	290,683.29
R248 On 07/08/2014			Sell	2,889	0.00
R248 On 06/11/2014			Buy	2,889	282,474.52

R248 On 06/11/2014	Bond Future	Sell	2,889	0.00
R248 On 07/08/2014	Bond Future	Sell	6,293	0.00
R248 On 07/08/2014	Bond Future	Buy	6,293	633,184.48
R248 On 06/11/2014	Bond Future	Buy	6,293	615,303.61
R248 On 06/11/2014	Bond Future	Sell	6,293	0.00

#### R207 Bond Future

R207 On 07/08/2014	Bond Future	Buy	27	2,661.49
R207 On 07/08/2014	Bond Future	Sell	27	0.00
R207 On 07/08/2014	Bond Future	Buy	50	4,928.68
R207 On 07/08/2014	Bond Future	Sell	50	0.00
R207 On 06/11/2014	Bond Future	Sell	50	0.00
R207 On 06/11/2014	Bond Future	Buy	50	5,006.35
R207 On 07/08/2014	Bond Future	Buy	90	8,871.63
R207 On 07/08/2014	Bond Future	Sell	90	0.00
R207 On 07/08/2014	Bond Future	Buy	110	10,843.11
R207 On 07/08/2014	Bond Future	Sell	110	0.00
R207 On 07/08/2014	Bond Future	Sell	130	0.00
R207 On 07/08/2014	Bond Future	Buy	130	12,814.58
R207 On 07/08/2014	Bond Future	Buy	343	33,810.78
R207 On 07/08/2014	Bond Future	Sell	343	0.00
R207 On 06/11/2014	Bond Future	Sell	357	0.00
R207 On 06/11/2014	Bond Future	Buy	357	35,745.33
R207 On 07/08/2014	Bond Future	Buy	595	58,651.35
R207 On 07/08/2014	Bond Future	Sell	595	0.00
R207 On 06/11/2014	Bond Future	Sell	595	0.00
R207 On 06/11/2014	Bond Future	Buy	595	59,575.55
R207 On 07/08/2014	Bond Future	Buy	753	74,225.99
R207 On 07/08/2014	Bond Future	Sell	753	0.00
R207 On 06/11/2014	Bond Future	Sell	753	0.00
R207 On 06/11/2014	Bond Future	Buy	753	75,395.61
R207 On 07/08/2014	Bond Future	Buy	1,110	109,416.80
R207 On 07/08/2014	Bond Future	Sell	1,110	0.00
R207 On 06/11/2014	Bond Future	Sell	1,110	0.00
R207 On 06/11/2014	Bond Future	Buy	1,110	111,140.94
R207 On 07/08/2014	Bond Future	Buy	6,960	686,072.88
R207 On 07/08/2014	Bond Future	Sell	6,960	0.00
R207 On 06/11/2014	Bond Future	Sell	6,960	0.00
R207 On 06/11/2014	Bond Future	Buy	6,960	696,883.71
R207 On 06/11/2014	Bond Future	Buy	9,825	983,747.48
R207 On 06/11/2014	Bond Future	Sell	9,825	0.00
R207 On 07/08/2014	Bond Future	Sell	10,168	0.00
R207 On 07/08/2014	Bond Future	Buy	10,168	1,002,297.28

#### R208 Bond Futures

R208 On 07/08/2014	Bond Future	Buy	95	9,191.30
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Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 07/08/2014			Sell	95	0.00
R208 On 06/11/2014			Sell	95	0.00
R208 On 06/11/2014			Buy	95	9,010.86
R208 On 07/08/2014			Buy	97	9,384.80
R208 On 07/08/2014			Sell	97	0.00
R208 On 07/08/2014			Buy	103	9,965.30
R208 On 07/08/2014			Sell	103	0.00
R208 On 07/08/2014			Buy	147	14,222.32
R208 On 07/08/2014			Sell	147	0.00
R208 On 07/08/2014			Buy	382	36,958.69
R208 On 07/08/2014			Sell	382	0.00
R208 On 06/11/2014			Sell	382	0.00
R208 On 06/11/2014			Buy	382	36,233.12
R208 On 07/08/2014			Buy	437	42,279.97
R208 On 07/08/2014			Sell	437	0.00
R208 On 07/08/2014			Buy	562	54,373.79
R208 On 07/08/2014			Sell	562	0.00
R208 On 06/11/2014			Sell	562	0.00
R208 On 06/11/2014			Buy	562	53,306.32
R208 On 07/08/2014			Buy	701	67,822.11
R208 On 07/08/2014			Sell	701	0.00
R208 On 06/11/2014			Sell	701	0.00
R208 On 06/11/2014			Buy	701	66,490.63
R208 On 07/08/2014			Buy	770	74,497.89
R208 On 07/08/2014			Sell	770	0.00
R208 On 06/11/2014			Sell	770	0.00
R208 On 06/11/2014			Buy	770	73,064.16
R208 On 06/11/2014			Sell	770	0.00
R208 On 06/11/2014			Buy	770	73,064.16
R208 On 06/11/2014			Sell	770	0.00
R208 On 06/11/2014			Buy	770	73,064.16
R208 On 06/11/2014			Buy	770	73,064.16
R208 On 06/11/2014			Sell	770	0.00
R208 On 06/11/2014			Sell	770	0.00
R208 On 06/11/2014			Buy	770	73,035.35
R208 On 06/11/2014			Sell	784	0.00
R208 On 06/11/2014			Buy	784	74,363.27
R208 On 07/08/2014			Buy	1,192	115,326.61
R208 On 07/08/2014			Sell	1,192	0.00
R208 On 06/11/2014			Sell	1,192	0.00
R208 On 06/11/2014			Buy	1,192	113,062.52
R208 On 07/08/2014			Buy	2,062	199,499.55

R208 On 07/08/2014	Bond Future	Sell	2,062	0.00
R208 On 06/11/2014	Bond Future	Sell	2,062	0.00
R208 On 06/11/2014	Bond Future	Buy	2,062	195,582.99
R208 On 07/08/2014	Bond Future	Buy	6,548	633,522.34
R208 On 07/08/2014	Bond Future	Sell	6,548	0.00
R208 On 06/11/2014	Bond Future	Buy	6,548	621,085.07
R208 On 06/11/2014	Bond Future	Sell	6,548	0.00

**R209 Bond Future**

R209 On 07/08/2014	Bond Future	Sell	7	0.00
R209 On 07/08/2014	Bond Future	Buy	7	539.19
R209 On 06/11/2014	Bond Future	Buy	7	525.31
R209 On 06/11/2014	Bond Future	Sell	7	0.00
R209 On 07/08/2014	Bond Future	Sell	18	0.00
R209 On 07/08/2014	Bond Future	Buy	18	1,386.49
R209 On 06/11/2014	Bond Future	Buy	18	1,350.80
R209 On 06/11/2014	Bond Future	Sell	18	0.00
R209 On 07/08/2014	Bond Future	Buy	19	1,463.53
R209 On 07/08/2014	Bond Future	Sell	19	0.00
R209 On 06/11/2014	Bond Future	Sell	19	0.00
R209 On 06/11/2014	Bond Future	Buy	19	1,426.42
R209 On 07/08/2014	Bond Future	Buy	20	1,540.56
R209 On 07/08/2014	Bond Future	Sell	20	0.00
R209 On 07/08/2014	Bond Future	Buy	45	3,466.26
R209 On 07/08/2014	Bond Future	Sell	45	0.00
R209 On 07/08/2014	Bond Future	Buy	69	5,314.93
R209 On 07/08/2014	Bond Future	Sell	69	0.00
R209 On 07/08/2014	Bond Future	Sell	76	0.00
R209 On 07/08/2014	Bond Future	Buy	76	5,854.13
R209 On 07/08/2014	Bond Future	Sell	76	0.00
R209 On 07/08/2014	Bond Future	Buy	76	5,854.13
R209 On 06/11/2014	Bond Future	Buy	76	5,705.68
R209 On 06/11/2014	Bond Future	Sell	76	0.00
R209 On 06/11/2014	Bond Future	Sell	76	0.00
R209 On 06/11/2014	Bond Future	Buy	76	5,705.68
R209 On 07/08/2014	Bond Future	Buy	144	11,092.04
R209 On 07/08/2014	Bond Future	Sell	144	0.00
R209 On 06/11/2014	Bond Future	Sell	144	0.00
R209 On 06/11/2014	Bond Future	Buy	144	10,810.75
R209 On 07/08/2014	Bond Future	Buy	148	11,400.15
R209 On 07/08/2014	Bond Future	Sell	148	0.00
R209 On 06/11/2014	Bond Future	Sell	148	0.00
R209 On 06/11/2014	Bond Future	Buy	148	11,111.05
R209 On 07/08/2014	Bond Future	Buy	181	13,942.08
R209 On 07/08/2014	Bond Future	Sell	181	0.00
R209 On 06/11/2014	Bond Future	Sell	181	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
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R209 On 06/11/2014	Bond Future		Buy	181	13,588.52
R209 On 07/08/2014	Bond Future		Sell	227	0.00
R209 On 07/08/2014	Bond Future		Buy	227	17,485.23
R209 On 06/11/2014	Bond Future		Buy	227	17,035.11
R209 On 06/11/2014	Bond Future		Sell	227	0.00
R209 On 07/08/2014	Bond Future		Buy	247	19,025.93
R209 On 07/08/2014	Bond Future		Sell	247	0.00
R209 On 07/08/2014	Bond Future		Sell	252	0.00
R209 On 07/08/2014	Bond Future		Buy	252	19,410.91
R209 On 06/11/2014	Bond Future		Buy	252	18,911.22
R209 On 06/11/2014	Bond Future		Sell	252	0.00
R209 On 07/08/2014	Bond Future		Buy	262	20,181.35
R209 On 07/08/2014	Bond Future		Sell	262	0.00
R209 On 06/11/2014	Bond Future		Sell	262	0.00
R209 On 06/11/2014	Bond Future		Buy	262	19,669.57
R209 On 06/11/2014	Bond Future		Sell	381	0.00
R209 On 06/11/2014	Bond Future		Buy	381	28,603.45
R209 On 07/08/2014	Bond Future		Buy	609	46,910.08
R209 On 07/08/2014	Bond Future		Sell	609	0.00
R209 On 06/11/2014	Bond Future		Sell	609	0.00
R209 On 06/11/2014	Bond Future		Buy	609	45,720.48
R209 On 07/08/2014	Bond Future		Buy	2,487	191,568.74
R209 On 07/08/2014	Bond Future		Sell	2,487	0.00
R209 On 06/11/2014	Bond Future		Sell	2,487	0.00
R209 On 06/11/2014	Bond Future		Buy	2,487	186,710.73
R209 On 07/08/2014	Bond Future		Sell	4,231	0.00
R209 On 07/08/2014	Bond Future		Buy	4,231	325,905.64
R209 On 06/11/2014	Bond Future		Sell	4,231	0.00
R209 On 06/11/2014	Bond Future		Buy	4,231	317,640.97

**R212 Bond Future**

R212 On 06/11/2014	Bond Future		Buy	200	27,516.51
R212 On 06/11/2014	Bond Future		Sell	200	0.00

**R213 Bond Future**

R213 On 07/08/2014	Bond Future		Buy	133	11,675.33
R213 On 07/08/2014	Bond Future		Sell	133	0.00
R213 On 07/08/2014	Bond Future		Buy	184	16,152.34
R213 On 07/08/2014	Bond Future		Sell	184	0.00
R213 On 07/08/2014	Bond Future		Sell	227	0.00
R213 On 07/08/2014	Bond Future		Buy	227	19,927.07

R213 On 06/11/2014	Bond Future	Sell	227	0.00
R213 On 06/11/2014	Bond Future	Buy	227	19,437.19
R213 On 07/08/2014	Bond Future	Buy	246	21,594.97
R213 On 07/08/2014	Bond Future	Sell	246	0.00
R213 On 07/08/2014	Bond Future	Buy	388	34,060.36
R213 On 07/08/2014	Bond Future	Sell	388	0.00
R213 On 07/08/2014	Bond Future	Buy	439	38,537.37
R213 On 07/08/2014	Bond Future	Sell	439	0.00
R213 On 06/11/2014	Bond Future	Sell	439	0.00
R213 On 06/11/2014	Bond Future	Buy	439	37,589.99
R213 On 07/08/2014	Bond Future	Buy	748	65,662.76
R213 On 07/08/2014	Bond Future	Sell	748	0.00
R213 On 06/11/2014	Bond Future	Sell	748	0.00
R213 On 06/11/2014	Bond Future	Buy	748	64,048.54
R213 On 07/08/2014	Bond Future	Buy	928	81,463.96
R213 On 07/08/2014	Bond Future	Sell	928	0.00
R213 On 06/11/2014	Bond Future	Sell	928	0.00
R213 On 06/11/2014	Bond Future	Buy	928	79,461.29
R213 On 06/11/2014	Bond Future	Sell	951	0.00
R213 On 06/11/2014	Bond Future	Buy	951	81,430.70
R213 On 07/08/2014	Bond Future	Buy	1,425	125,092.83
R213 On 07/08/2014	Bond Future	Sell	1,425	0.00
R213 On 06/11/2014	Bond Future	Buy	1,425	122,247.73
R213 On 06/11/2014	Bond Future	Sell	1,425	0.00
R213 On 06/11/2014	Bond Future	Sell	1,425	0.00
R213 On 06/11/2014	Bond Future	Buy	1,425	122,247.73
R213 On 06/11/2014	Bond Future	Sell	1,425	0.00
R213 On 06/11/2014	Bond Future	Buy	1,425	122,247.73
R213 On 06/11/2014	Bond Future	Sell	1,425	0.00
R213 On 06/11/2014	Bond Future	Buy	1,425	122,017.61
R213 On 06/11/2014	Bond Future	Sell	1,425	0.00
R213 On 06/11/2014	Bond Future	Buy	1,425	122,247.73
R213 On 07/08/2014	Bond Future	Buy	6,861	602,289.04
R213 On 07/08/2014	Bond Future	Sell	6,861	0.00
R213 On 06/11/2014	Bond Future	Sell	6,861	0.00
R213 On 06/11/2014	Bond Future	Buy	6,861	587,482.66
R213 On 07/08/2014	Bond Future	Buy	11,579	1,016,456.03
R213 On 07/08/2014	Bond Future	Sell	11,579	0.00
R213 On 06/11/2014	Bond Future	Buy	11,579	991,467.97
R213 On 06/11/2014	Bond Future	Sell	11,579	0.00

**R214 Bond Future**

R214 On 07/08/2014	Bond Future	Buy	8	623.47
R214 On 07/08/2014	Bond Future	Sell	8	0.00
R214 On 07/08/2014	Bond Future	Buy	12	935.20
R214 On 07/08/2014	Bond Future	Sell	12	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R214 On 07/08/2014			Buy	21	1,636.60
R214 On 07/08/2014			Sell	21	0.00
R214 On 07/08/2014			Buy	25	1,948.34
R214 On 07/08/2014			Sell	25	0.00
R214 On 07/08/2014			Buy	37	2,883.54
R214 On 07/08/2014			Sell	37	0.00
R214 On 06/11/2014			Sell	37	0.00
R214 On 06/11/2014			Buy	37	2,807.30
R214 On 07/08/2014			Buy	49	3,818.74
R214 On 07/08/2014			Sell	49	0.00
R214 On 06/11/2014			Sell	49	0.00
R214 On 06/11/2014			Buy	49	3,717.78
R214 On 06/11/2014			Sell	66	0.00
R214 On 06/11/2014			Buy	66	5,007.62
R214 On 07/08/2014			Buy	146	11,378.29
R214 On 07/08/2014			Sell	146	0.00
R214 On 06/11/2014			Sell	146	0.00
R214 On 06/11/2014			Buy	146	11,077.47
R214 On 07/08/2014			Buy	223	17,379.17
R214 On 07/08/2014			Sell	223	0.00
R214 On 06/11/2014			Sell	223	0.00
R214 On 06/11/2014			Buy	223	16,919.69
R214 On 07/08/2014			Buy	250	19,483.37
R214 On 07/08/2014			Sell	250	0.00
R214 On 06/11/2014			Sell	250	0.00
R214 On 06/11/2014			Buy	250	18,968.27
R214 On 07/08/2014			Buy	1,400	109,106.87
R214 On 07/08/2014			Sell	1,400	0.00
R214 On 06/11/2014			Sell	1,400	0.00
R214 On 06/11/2014			Buy	1,400	106,222.30
R214 On 07/08/2014			Sell	2,171	0.00
R214 On 07/08/2014			Buy	2,171	169,193.59
R214 On 06/11/2014			Sell	2,171	0.00
R214 On 06/11/2014			Buy	2,171	164,720.43

**Grand Total for Daily Detailed Turnover:**

**290,370**

**28,717,781.18**