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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/09/2014

TO DATE : 16/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	1	4,681.74
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	1	4,681.74
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	1	4,681.74
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	1	4,681.74
All Bond Index Term Split 3-7 Years					
AL37 On 06/11/2014	Index Future		Buy	1	4,359.95
AL37 On 06/11/2014	Index Future		Sell	1	0.00
AL37 On 06/11/2014	Index Future		Buy	1	4,359.95
AL37 On 06/11/2014	Index Future		Sell	1	0.00

All Bond Term Splits 7-12 Years

AL7T On 06/11/2014	Index Future	Buy	1	5,124.83
AL7T On 06/11/2014	Index Future	Sell	1	0.00
AL7T On 06/11/2014	Index Future	Buy	2	10,249.66
AL7T On 06/11/2014	Index Future	Sell	2	0.00

New Inflation Linked Index

IGOV On 06/11/2014	Index Future	Buy	15	32,854.20
IGOV On 06/11/2014	Index Future	Sell	15	0.00
IGOV On 06/11/2014	Index Future	Sell	15	0.00
IGOV On 06/11/2014	Index Future	Buy	15	32,854.20

R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	5	0.00
R186 On 06/11/2014	Bond Future	Buy	5	604.19

R203 Bond Future

R203 On 06/11/2014	Bond Future	Buy	200	20,867.02
R203 On 06/11/2014	Bond Future	Sell	200	0.00
R203 On 06/11/2014	Bond Future	Sell	200	0.00
R203 On 06/11/2014	Bond Future	Buy	200	20,867.02

R207 Bond Future

R207 On 06/11/2014	Bond Future	Sell	6	0.00
R207 On 06/11/2014	Bond Future	Buy	6	606.51
R207 On 06/11/2014	Bond Future	Sell	12	0.00
R207 On 06/11/2014	Bond Future	Buy	12	1,213.02
R207 On 06/11/2014	Bond Future	Sell	19	0.00
R207 On 06/11/2014	Bond Future	Buy	19	1,920.62
R207 On 06/11/2014	Bond Future	Sell	21	0.00
R207 On 06/11/2014	Bond Future	Buy	21	2,122.79
R207 On 06/11/2014	Bond Future	Sell	21	0.00
R207 On 06/11/2014	Bond Future	Buy	21	2,122.79
R207 On 06/11/2014	Bond Future	Sell	36	0.00
R207 On 06/11/2014	Bond Future	Buy	36	3,639.06
R207 On 06/11/2014	Bond Future	Sell	36	0.00
R207 On 06/11/2014	Bond Future	Buy	36	3,639.06
R207 On 06/11/2014	Bond Future	Sell	42	0.00
R207 On 06/11/2014	Bond Future	Buy	42	4,245.58
R207 On 06/11/2014	Bond Future	Sell	71	0.00
R207 On 06/11/2014	Bond Future	Buy	71	7,177.04
R207 On 06/11/2014	Bond Future	Buy	99	10,000.98
R207 On 06/11/2014	Bond Future	Sell	99	0.00
R207 On 06/11/2014	Bond Future	Sell	99	0.00
R207 On 06/11/2014	Bond Future	Buy	99	10,000.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 06/11/2014			Sell	101	0.00
R207 On 06/11/2014			Buy	101	10,209.60
R207 On 06/11/2014			Sell	130	0.00
R207 On 06/11/2014			Buy	130	13,141.07
R207 On 06/11/2014			Sell	269	0.00
R207 On 06/11/2014			Buy	269	27,191.90
R207 On 06/11/2014			Buy	764	77,229.04
R207 On 06/11/2014			Sell	764	0.00
R208 Bond Futures					
R208 On 06/11/2014			Sell	1	0.00
R208 On 06/11/2014			Buy	1	95.96
R208 On 06/11/2014			Sell	1	0.00
R208 On 06/11/2014			Buy	1	96.05
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	191.99
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	192.10
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	191.92
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	191.76
R208 On 06/11/2014			Sell	2	0.00
R208 On 06/11/2014			Buy	2	191.93
R208 On 06/11/2014			Sell	7	0.00
R208 On 06/11/2014			Buy	7	671.74
R208 On 06/11/2014			Sell	7	0.00
R208 On 06/11/2014			Buy	7	671.95
R208 On 06/11/2014			Sell	7	0.00
R208 On 06/11/2014			Buy	7	672.35
R208 On 06/11/2014			Sell	7	0.00
R208 On 06/11/2014			Buy	7	671.71
R208 On 06/11/2014			Sell	7	0.00
R208 On 06/11/2014			Buy	7	671.16
R208 On 06/11/2014			Sell	10	0.00
R208 On 06/11/2014			Buy	10	959.93
R208 On 06/11/2014			Sell	10	0.00
R208 On 06/11/2014			Buy	10	959.59
R208 On 06/11/2014			Sell	10	0.00
R208 On 06/11/2014			Buy	10	958.80
R208 On 06/11/2014			Sell	10	0.00
R208 On 06/11/2014			Buy	10	959.63

R208 On 06/11/2014	Bond Future	Sell	11	0.00
R208 On 06/11/2014	Bond Future	Buy	11	1,056.55
R208 On 06/11/2014	Bond Future	Sell	14	0.00
R208 On 06/11/2014	Bond Future	Buy	14	1,342.00
R208 On 06/11/2014	Bond Future	Sell	14	0.00
R208 On 06/11/2014	Bond Future	Buy	14	1,342.35
R208 On 06/11/2014	Bond Future	Sell	14	0.00
R208 On 06/11/2014	Bond Future	Buy	14	1,342.69
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,438.21
R208 On 06/11/2014	Bond Future	Buy	16	1,535.41
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,534.09
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,535.89
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,535.89
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,535.35
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,535.35
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,534.09
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,535.41
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Sell	17	0.00
R208 On 06/11/2014	Bond Future	Buy	17	1,632.85
R208 On 06/11/2014	Bond Future	Sell	17	0.00
R208 On 06/11/2014	Bond Future	Buy	17	1,632.85
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,727.34
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,727.87
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,727.27
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,725.85
R208 On 06/11/2014	Bond Future	Sell	19	0.00
R208 On 06/11/2014	Bond Future	Buy	19	1,824.95
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,205.25
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,207.84
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,207.06

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014			Sell	23	0.00
R208 On 06/11/2014			Buy	23	2,207.15
R208 On 06/11/2014			Sell	24	0.00
R208 On 06/11/2014			Buy	24	2,305.20
R208 On 06/11/2014			Buy	29	2,780.53
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Buy	29	2,783.80
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Buy	29	2,782.82
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Sell	29	0.00
R208 On 06/11/2014			Buy	29	2,782.93
R208 On 06/11/2014			Sell	31	0.00
R208 On 06/11/2014			Buy	31	2,977.55
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,835.22
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,839.72
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,838.37
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,834.29
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,836.27
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,835.22
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,838.53
R208 On 06/11/2014			Sell	40	0.00
R208 On 06/11/2014			Buy	40	3,835.28
R208 On 06/11/2014			Sell	41	0.00
R208 On 06/11/2014			Buy	41	3,935.71
R208 On 06/11/2014			Sell	41	0.00
R208 On 06/11/2014			Buy	41	3,934.33
R208 On 06/11/2014			Sell	41	0.00
R208 On 06/11/2014			Buy	41	3,934.49
R208 On 06/11/2014			Sell	42	0.00
R208 On 06/11/2014			Buy	42	4,034.10
R208 On 06/11/2014			Sell	43	0.00
R208 On 06/11/2014			Buy	43	4,122.86
R208 On 06/11/2014			Sell	43	0.00
R208 On 06/11/2014			Buy	43	4,130.15

R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,702.20
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,703.66
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,702.00
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,698.14
R208 On 06/11/2014	Bond Future	Sell	52	0.00
R208 On 06/11/2014	Bond Future	Buy	52	4,994.60
R208 On 06/11/2014	Bond Future	Sell	53	0.00
R208 On 06/11/2014	Bond Future	Sell	53	0.00
R208 On 06/11/2014	Bond Future	Buy	53	5,081.74
R208 On 06/11/2014	Bond Future	Buy	53	5,080.43
R208 On 06/11/2014	Bond Future	Sell	53	0.00
R208 On 06/11/2014	Bond Future	Buy	53	5,083.05
R208 On 06/11/2014	Bond Future	Sell	58	0.00
R208 On 06/11/2014	Bond Future	Buy	58	5,561.07
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	6,999.27
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,007.49
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,005.03
R208 On 06/11/2014	Bond Future	Sell	73	0.00
R208 On 06/11/2014	Bond Future	Buy	73	7,005.31
R208 On 06/11/2014	Bond Future	Sell	77	0.00
R208 On 06/11/2014	Bond Future	Buy	77	7,395.85
R208 On 06/11/2014	Bond Future	Sell	101	0.00
R208 On 06/11/2014	Bond Future	Buy	101	9,683.93
R208 On 06/11/2014	Bond Future	Sell	102	0.00
R208 On 06/11/2014	Bond Future	Buy	102	9,788.25
R208 On 06/11/2014	Bond Future	Sell	102	0.00
R208 On 06/11/2014	Bond Future	Buy	102	9,791.28
R208 On 06/11/2014	Bond Future	Sell	102	0.00
R208 On 06/11/2014	Bond Future	Buy	102	9,787.84
R208 On 06/11/2014	Bond Future	Buy	107	10,256.72
R208 On 06/11/2014	Bond Future	Sell	107	0.00
R208 On 06/11/2014	Bond Future	Buy	107	10,259.36
R208 On 06/11/2014	Bond Future	Sell	107	0.00
R208 On 06/11/2014	Bond Future	Sell	107	0.00
R208 On 06/11/2014	Bond Future	Buy	107	10,262.01
R208 On 06/11/2014	Bond Future	Sell	108	0.00
R208 On 06/11/2014	Bond Future	Buy	108	10,373.40
R208 On 06/11/2014	Bond Future	Sell	244	0.00
R208 On 06/11/2014	Bond Future	Buy	244	23,394.83

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014	Bond Future		Sell	245	0.00
R208 On 06/11/2014	Bond Future		Buy	245	23,510.99
R208 On 06/11/2014	Bond Future		Sell	246	0.00
R208 On 06/11/2014	Bond Future		Buy	246	23,614.27
R208 On 06/11/2014	Bond Future		Sell	246	0.00
R208 On 06/11/2014	Bond Future		Buy	246	23,605.98
R208 On 06/11/2014	Bond Future		Sell	259	0.00
R208 On 06/11/2014	Bond Future		Buy	259	24,876.96
R208 On 06/11/2014	Bond Future		Sell	355	0.00
R208 On 06/11/2014	Bond Future		Buy	355	34,037.57
R208 On 06/11/2014	Bond Future		Sell	357	0.00
R208 On 06/11/2014	Bond Future		Buy	357	34,258.87
R208 On 06/11/2014	Bond Future		Sell	357	0.00
R208 On 06/11/2014	Bond Future		Buy	357	34,269.49
R208 On 06/11/2014	Bond Future		Sell	357	0.00
R208 On 06/11/2014	Bond Future		Buy	357	34,257.46
R208 On 06/11/2014	Bond Future		Sell	377	0.00
R208 On 06/11/2014	Bond Future		Buy	377	36,210.87
R208 On 06/11/2014	Bond Future		Sell	395	0.00
R208 On 06/11/2014	Bond Future		Buy	395	37,872.79
R208 On 06/11/2014	Bond Future		Sell	396	0.00
R208 On 06/11/2014	Bond Future		Buy	396	38,013.21
R208 On 06/11/2014	Bond Future		Sell	396	0.00
R208 On 06/11/2014	Bond Future		Buy	396	37,999.87
R208 On 06/11/2014	Bond Future		Sell	396	0.00
R208 On 06/11/2014	Bond Future		Buy	396	38,001.43
R208 On 06/11/2014	Bond Future		Sell	419	0.00
R208 On 06/11/2014	Bond Future		Buy	419	40,244.97
R208 On 06/11/2014	Bond Future		Sell	466	0.00
R208 On 06/11/2014	Bond Future		Buy	466	44,680.30
R208 On 06/11/2014	Bond Future		Sell	468	0.00
R208 On 06/11/2014	Bond Future		Buy	468	44,910.78
R208 On 06/11/2014	Bond Future		Sell	468	0.00
R208 On 06/11/2014	Bond Future		Buy	468	44,924.71
R208 On 06/11/2014	Bond Future		Sell	468	0.00
R208 On 06/11/2014	Bond Future		Buy	468	44,908.93
R208 On 06/11/2014	Bond Future		Sell	494	0.00
R208 On 06/11/2014	Bond Future		Buy	494	47,448.72
R208 On 06/11/2014	Bond Future		Sell	2,000	0.00
R208 On 06/11/2014	Bond Future		Buy	2,000	191,760.94

R209 Bond Future

R209 On 06/11/2014	Bond Future	Sell	100	0.00
R209 On 06/11/2014	Bond Future	Buy	100	7,660.49
R209 On 06/11/2014	Bond Future	Sell	120	0.00
R209 On 06/11/2014	Bond Future	Buy	120	9,192.59
R209 On 06/11/2014	Bond Future	Sell	300	0.00
R209 On 06/11/2014	Bond Future	Buy	300	22,981.47
R209 On 06/11/2014	Bond Future	Sell	1,000	0.00
R209 On 06/11/2014	Bond Future	Buy	1,000	76,604.89
R209 On 06/11/2014	Bond Future	Buy	1,520	116,439.43
R209 On 06/11/2014	Bond Future	Sell	1,520	0.00

Grand Total for Daily Detailed Turnover:

17,531

1,740,408.94