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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/04/2014

TO DATE : 16/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 08/05/2014	Index Future		Buy	1	4,415.21
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Buy	1	4,415.21
ALBI On 08/05/2014	Index Future		Sell	1	0.00
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	2	8,847.18
ALBI On 08/05/2014	Index Future		Buy	2	8,847.18
ALBI On 08/05/2014	Index Future		Sell	2	0.00
ALBI On 08/05/2014	Index Future		Buy	4	17,660.84
ALBI On 08/05/2014	Index Future		Sell	4	0.00
ALBI On 08/05/2014	Index Future		Buy	11	48,567.31
ALBI On 08/05/2014	Index Future		Sell	11	0.00
ALBI On 08/05/2014	Index Future		Buy	17	75,058.57
ALBI On 08/05/2014	Index Future		Sell	17	0.00

ES33 Bond Future

ES33 On 08/05/2014	Bond Future	Sell	72	0.00
ES33 On 08/05/2014	Bond Future	Buy	72	5,885.09

R186 Bond Future

R186 On 08/05/2014	Bond Future	Sell	4	0.00
R186 On 08/05/2014	Bond Future	Buy	4	479.61
R186 On 08/05/2014	Bond Future	Sell	5	0.00
R186 On 08/05/2014	Bond Future	Buy	5	599.51
R186 On 08/05/2014	Bond Future	Sell	19	0.00
R186 On 08/05/2014	Bond Future	Buy	19	2,278.15
R186 On 08/05/2014	Bond Future	Sell	22	0.00
R186 On 08/05/2014	Bond Future	Buy	22	2,637.86
R186 On 08/05/2014	Bond Future	Sell	25	0.00
R186 On 08/05/2014	Bond Future	Buy	25	2,997.56
R186 On 08/05/2014	Bond Future	Sell	29	0.00
R186 On 08/05/2014	Bond Future	Buy	29	3,471.76
R186 On 08/05/2014	Bond Future	Sell	35	0.00
R186 On 08/05/2014	Bond Future	Buy	35	4,196.59
R186 On 08/05/2014	Bond Future	Sell	50	0.00
R186 On 08/05/2014	Bond Future	Buy	50	5,995.13
R186 On 08/05/2014	Bond Future	Sell	72	0.00
R186 On 08/05/2014	Bond Future	Buy	72	8,632.98
R186 On 08/05/2014	Bond Future	Sell	80	0.00
R186 On 08/05/2014	Bond Future	Buy	80	9,592.20
R186 On 08/05/2014	Bond Future	Sell	88	0.00
R186 On 08/05/2014	Bond Future	Buy	88	10,551.42
R186 On 08/05/2014	Bond Future	Buy	100	12,029.08
R186 On 08/05/2014	Bond Future	Buy	100	11,967.98
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Sell	100	0.00
R186 On 08/05/2014	Bond Future	Buy	200	23,964.07
R186 On 08/05/2014	Bond Future	Sell	200	0.00
R186 On 08/05/2014	Bond Future	Buy	400	47,961.01
R186 On 08/05/2014	Bond Future	Sell	400	0.00
R186 On 08/05/2014	Bond Future	Buy	400	48,116.32
R186 On 08/05/2014	Bond Future	Sell	400	0.00

R197 Bond Future

R197 On 08/05/2014	Bond Future	Sell	9	0.00
R197 On 08/05/2014	Bond Future	Buy	9	2,550.05

R202 Bond Future

R202 On 08/05/2014	Bond Future	Buy	50	11,221.30
R202 On 08/05/2014	Bond Future	Sell	50	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R2023 Bond Future					
R023 On 08/05/2014			Buy	11	1,080.59
R023 On 08/05/2014			Sell	11	0.00
R023 On 08/05/2014			Sell	11	0.00
R023 On 08/05/2014			Buy	11	1,080.59
R210 Bond Future					
R210 On 08/05/2014			Buy	30	4,998.11
R210 On 08/05/2014			Sell	30	0.00
R210 On 08/05/2014			Buy	71	11,828.86
R210 On 08/05/2014			Sell	71	0.00
R210 On 08/05/2014			Sell	101	0.00
R210 On 08/05/2014			Buy	101	16,826.97
R212 Bond Future					
R212 On 08/05/2014			Buy	20	2,663.99
R212 On 08/05/2014			Sell	20	0.00
R212 On 08/05/2014			Buy	35	4,661.98
R212 On 08/05/2014			Sell	35	0.00
R212 On 08/05/2014			Buy	55	7,325.96
R212 On 08/05/2014			Sell	55	0.00
Grand Total for Daily Detailed Turnover:				2,132	433,406.20