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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/04/2014

TO DATE : 30/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 08/05/2014	GOVI		Buy	3	13,204.02
GOVI On 08/05/2014	GOVI		Sell	3	0.00
I2038 Bond Future					
2038 On 08/05/2014	Bond Future		Sell	5	0.00
2038 On 08/05/2014	Bond Future		Buy	5	585.12
2038 On 08/05/2014	Bond Future		Sell	5	0.00
2038 On 08/05/2014	Bond Future		Buy	5	585.12
2038 On 07/08/2014	Bond Future		Sell	5	0.00
2038 On 07/08/2014	Bond Future		Buy	5	587.19
2038 On 07/08/2014	Bond Future		Buy	5	587.19
2038 On 07/08/2014	Bond Future		Sell	5	0.00

R186 Bond Future

R186 On 08/05/2014	Bond Future	Buy	18	2,157.16
R186 On 08/05/2014	Bond Future	Sell	18	0.00
R186 On 07/08/2014	Bond Future	Sell	18	0.00
R186 On 07/08/2014	Bond Future	Buy	18	2,094.86
R186 On 08/05/2014	Bond Future	Buy	75	8,988.16
R186 On 08/05/2014	Bond Future	Sell	75	0.00
R186 On 07/08/2014	Bond Future	Sell	75	0.00
R186 On 07/08/2014	Bond Future	Buy	75	8,728.56
R186 On 08/05/2014	Bond Future	Buy	107	12,823.10
R186 On 08/05/2014	Bond Future	Sell	107	0.00
R186 On 07/08/2014	Bond Future	Sell	107	0.00
R186 On 07/08/2014	Bond Future	Buy	107	12,452.75
R186 On 08/05/2014	Bond Future	Sell	150	0.00
R186 On 08/05/2014	Bond Future	Buy	150	17,897.11
R186 On 08/05/2014	Bond Future	Sell	150	0.00
R186 On 08/05/2014	Bond Future	Buy	150	17,897.11
R186 On 08/05/2014	Bond Future	Buy	153	18,335.84
R186 On 08/05/2014	Bond Future	Sell	153	0.00
R186 On 07/08/2014	Bond Future	Sell	153	0.00
R186 On 07/08/2014	Bond Future	Buy	153	17,806.27
R186 On 08/05/2014	Bond Future	Buy	173	20,732.68
R186 On 08/05/2014	Bond Future	Sell	173	0.00
R186 On 07/08/2014	Bond Future	Sell	173	0.00
R186 On 07/08/2014	Bond Future	Buy	173	20,133.89
R186 On 08/05/2014	Bond Future	Buy	192	23,009.68
R186 On 08/05/2014	Bond Future	Sell	192	0.00
R186 On 07/08/2014	Bond Future	Sell	192	0.00
R186 On 07/08/2014	Bond Future	Buy	192	22,345.12
R186 On 08/05/2014	Bond Future	Buy	238	28,522.42
R186 On 08/05/2014	Bond Future	Sell	238	0.00
R186 On 07/08/2014	Bond Future	Sell	238	0.00
R186 On 07/08/2014	Bond Future	Buy	238	27,698.64
R186 On 08/05/2014	Bond Future	Buy	303	36,312.15
R186 On 08/05/2014	Bond Future	Sell	303	0.00
R186 On 08/05/2014	Bond Future	Sell	303	0.00
R186 On 08/05/2014	Bond Future	Buy	303	36,312.15
R186 On 07/08/2014	Bond Future	Buy	303	35,263.40
R186 On 07/08/2014	Bond Future	Sell	303	0.00
R186 On 07/08/2014	Bond Future	Buy	303	35,263.40
R186 On 07/08/2014	Bond Future	Sell	303	0.00
R186 On 08/05/2014	Bond Future	Sell	543	0.00
R186 On 08/05/2014	Bond Future	Buy	543	65,074.25
R186 On 07/08/2014	Bond Future	Sell	543	0.00
R186 On 07/08/2014	Bond Future	Buy	543	63,194.80
R186 On 08/05/2014	Bond Future	Buy	939	112,531.72
R186 On 08/05/2014	Bond Future	Sell	939	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/08/2014			Sell	939	0.00
R186 On 07/08/2014			Buy	939	109,281.62
R186 On 08/05/2014			Buy	1,532	183,598.08
R186 On 08/05/2014			Sell	1,532	0.00
R186 On 07/08/2014			Sell	1,532	0.00
R186 On 07/08/2014			Buy	1,532	178,295.46
R186 On 08/05/2014			Buy	1,880	225,303.13
R186 On 08/05/2014			Sell	1,880	0.00
R186 On 07/08/2014			Sell	1,880	0.00
R186 On 07/08/2014			Buy	1,880	218,796.00
R186 On 08/05/2014			Buy	2,733	327,528.43
R186 On 08/05/2014			Sell	2,733	0.00
R186 On 07/08/2014			Sell	2,733	0.00
R186 On 07/08/2014			Buy	2,733	318,068.86
R186 On 08/05/2014			Sell	8,583	0.00
R186 On 08/05/2014			Buy	8,583	1,028,604.66
R186 On 07/08/2014			Buy	8,583	998,896.84
R186 On 07/08/2014			Sell	8,583	0.00
R202 Bond Future					
R202 On 08/05/2014			Buy	100	22,445.00
R202 On 08/05/2014			Sell	100	0.00
R202 On 08/05/2014			Sell	100	0.00
R202 On 08/05/2014			Buy	100	22,445.00
R202 On 07/08/2014			Sell	100	0.00
R202 On 07/08/2014			Buy	100	22,481.10
R202 On 07/08/2014			Buy	100	22,481.10
R202 On 07/08/2014			Sell	100	0.00
R203 Bond Future					
R203 On 08/05/2014			Sell	1,244	0.00
R203 On 08/05/2014			Buy	1,244	128,507.85
R203 On 08/05/2014			Sell	1,244	0.00
R203 On 08/05/2014			Buy	1,244	128,507.85
R203 On 07/08/2014			Sell	1,244	0.00
R203 On 07/08/2014			Buy	1,244	130,388.80
R203 On 07/08/2014			Buy	1,244	130,388.80
R203 On 07/08/2014			Sell	1,244	0.00
R2030 Bond Future					
2030 On 08/05/2014			Buy	11	1,038.37

2030 On 08/05/2014	Bond Future	Sell	11	0.00
2030 On 07/08/2014	Bond Future	Sell	11	0.00
2030 On 07/08/2014	Bond Future	Buy	11	1,010.58
2030 On 08/05/2014	Bond Future	Buy	25	2,359.93
2030 On 08/05/2014	Bond Future	Sell	25	0.00
2030 On 07/08/2014	Bond Future	Sell	25	0.00
2030 On 07/08/2014	Bond Future	Buy	25	2,296.77
2030 On 08/05/2014	Bond Future	Buy	26	2,454.33
2030 On 08/05/2014	Bond Future	Sell	26	0.00
2030 On 07/08/2014	Bond Future	Sell	26	0.00
2030 On 07/08/2014	Bond Future	Buy	26	2,388.64
2030 On 08/05/2014	Bond Future	Buy	27	2,548.72
2030 On 08/05/2014	Bond Future	Sell	27	0.00
2030 On 07/08/2014	Bond Future	Sell	27	0.00
2030 On 07/08/2014	Bond Future	Buy	27	2,480.51
2030 On 08/05/2014	Bond Future	Buy	93	8,778.93
2030 On 08/05/2014	Bond Future	Sell	93	0.00
2030 On 07/08/2014	Bond Future	Sell	93	0.00
2030 On 07/08/2014	Bond Future	Buy	93	8,543.99
2030 On 08/05/2014	Bond Future	Buy	203	19,162.62
2030 On 08/05/2014	Bond Future	Sell	203	0.00
2030 On 07/08/2014	Bond Future	Sell	203	0.00
2030 On 07/08/2014	Bond Future	Buy	203	18,649.79
2030 On 08/05/2014	Bond Future	Buy	310	29,263.11
2030 On 08/05/2014	Bond Future	Sell	310	0.00
2030 On 07/08/2014	Bond Future	Sell	310	0.00
2030 On 07/08/2014	Bond Future	Buy	310	28,479.98
2030 On 08/05/2014	Bond Future	Buy	312	29,451.90
2030 On 08/05/2014	Bond Future	Sell	312	0.00
2030 On 07/08/2014	Bond Future	Sell	312	0.00
2030 On 07/08/2014	Bond Future	Buy	312	28,663.72
2030 On 08/05/2014	Bond Future	Buy	861	81,275.92
2030 On 08/05/2014	Bond Future	Sell	861	0.00
2030 On 07/08/2014	Bond Future	Sell	861	0.00
2030 On 07/08/2014	Bond Future	Buy	861	79,100.84
2030 On 08/05/2014	Bond Future	Sell	1,868	0.00
2030 On 08/05/2014	Bond Future	Buy	1,868	176,333.82
2030 On 07/08/2014	Bond Future	Buy	1,868	171,614.84
2030 On 07/08/2014	Bond Future	Sell	1,868	0.00

R204 Bond Future

R204 On 08/05/2014	Bond Future	Buy	6	623.21
R204 On 08/05/2014	Bond Future	Sell	6	0.00
R204 On 08/05/2014	Bond Future	Buy	6	623.21
R204 On 08/05/2014	Bond Future	Sell	6	0.00
R204 On 07/08/2014	Bond Future	Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R204 On 07/08/2014			Buy	6	608.62
R204 On 07/08/2014			Sell	6	0.00
R204 On 07/08/2014			Buy	6	608.62
R204 On 08/05/2014			Buy	14	1,454.16
R204 On 08/05/2014			Sell	14	0.00
R204 On 07/08/2014			Sell	14	0.00
R204 On 07/08/2014			Buy	14	1,420.11
R204 On 08/05/2014			Buy	38	3,947.01
R204 On 08/05/2014			Sell	38	0.00
R204 On 07/08/2014			Sell	38	0.00
R204 On 07/08/2014			Buy	38	3,854.58
R204 On 08/05/2014			Sell	150	0.00
R204 On 08/05/2014			Buy	150	15,589.10
R204 On 08/05/2014			Buy	150	15,589.10
R204 On 08/05/2014			Sell	150	0.00
R204 On 08/05/2014			Buy	167	17,346.05
R204 On 08/05/2014			Sell	167	0.00
R204 On 07/08/2014			Sell	167	0.00
R204 On 07/08/2014			Buy	167	16,939.88
R204 On 08/05/2014			Buy	178	18,488.61
R204 On 08/05/2014			Sell	178	0.00
R204 On 07/08/2014			Sell	178	0.00
R204 On 07/08/2014			Buy	178	18,055.68
R204 On 08/05/2014			Sell	204	0.00
R204 On 08/05/2014			Buy	204	21,189.19
R204 On 08/05/2014			Sell	204	0.00
R204 On 08/05/2014			Buy	204	21,189.19
R204 On 07/08/2014			Buy	204	20,693.02
R204 On 07/08/2014			Buy	204	20,693.02
R204 On 07/08/2014			Sell	204	0.00
R204 On 07/08/2014			Sell	204	0.00
R204 On 08/05/2014			Buy	288	29,914.15
R204 On 08/05/2014			Sell	288	0.00
R204 On 07/08/2014			Sell	288	0.00
R204 On 07/08/2014			Buy	288	29,213.68
R204 On 08/05/2014			Buy	474	49,233.71
R204 On 08/05/2014			Sell	474	0.00
R204 On 07/08/2014			Sell	474	0.00
R204 On 07/08/2014			Buy	474	48,080.85
R204 On 08/05/2014			Buy	657	68,241.66
R204 On 08/05/2014			Sell	657	0.00
R204 On 07/08/2014			Sell	657	0.00

R204 On 07/08/2014	Bond Future	Buy	657	66,643.71
R204 On 08/05/2014	Bond Future	Buy	818	84,964.50
R204 On 08/05/2014	Bond Future	Sell	818	0.00
R204 On 07/08/2014	Bond Future	Sell	818	0.00
R204 On 07/08/2014	Bond Future	Buy	818	82,974.97
R204 On 08/05/2014	Bond Future	Buy	1,546	160,580.82
R204 On 08/05/2014	Bond Future	Sell	1,546	0.00
R204 On 07/08/2014	Bond Future	Sell	1,546	0.00
R204 On 07/08/2014	Bond Future	Buy	1,546	156,820.66
R204 On 08/05/2014	Bond Future	Buy	8,842	918,405.98
R204 On 08/05/2014	Bond Future	Sell	8,842	0.00
R204 On 07/08/2014	Bond Future	Sell	8,842	0.00
R204 On 07/08/2014	Bond Future	Buy	8,842	896,900.56
R204 On 08/05/2014	Bond Future	Sell	13,034	0.00
R204 On 08/05/2014	Bond Future	Buy	13,034	1,353,823.07
R204 On 07/08/2014	Bond Future	Sell	13,034	0.00
R204 On 07/08/2014	Bond Future	Buy	13,034	1,322,121.91

R2048 Bond Future

R248 On 08/05/2014	Bond Future	Buy	20	1,946.27
R248 On 08/05/2014	Bond Future	Sell	20	0.00
R248 On 07/08/2014	Bond Future	Sell	20	0.00
R248 On 07/08/2014	Bond Future	Buy	20	1,976.06
R248 On 08/05/2014	Bond Future	Buy	29	2,822.09
R248 On 08/05/2014	Bond Future	Sell	29	0.00
R248 On 07/08/2014	Bond Future	Sell	29	0.00
R248 On 07/08/2014	Bond Future	Buy	29	2,865.29
R248 On 08/05/2014	Bond Future	Buy	33	3,211.35
R248 On 08/05/2014	Bond Future	Sell	33	0.00
R248 On 07/08/2014	Bond Future	Sell	33	0.00
R248 On 07/08/2014	Bond Future	Buy	33	3,260.51
R248 On 08/05/2014	Bond Future	Buy	37	3,600.60
R248 On 08/05/2014	Bond Future	Sell	37	0.00
R248 On 07/08/2014	Bond Future	Sell	37	0.00
R248 On 07/08/2014	Bond Future	Buy	37	3,655.72
R248 On 08/05/2014	Bond Future	Buy	89	8,660.91
R248 On 08/05/2014	Bond Future	Sell	89	0.00
R248 On 07/08/2014	Bond Future	Sell	89	0.00
R248 On 07/08/2014	Bond Future	Buy	89	8,793.49
R248 On 08/05/2014	Bond Future	Buy	114	11,093.75
R248 On 08/05/2014	Bond Future	Sell	114	0.00
R248 On 07/08/2014	Bond Future	Sell	114	0.00
R248 On 07/08/2014	Bond Future	Buy	114	11,263.57
R248 On 08/05/2014	Bond Future	Buy	148	14,402.41
R248 On 08/05/2014	Bond Future	Sell	148	0.00
R248 On 07/08/2014	Bond Future	Sell	148	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R248 On 07/08/2014	Bond Future		Buy	148	14,622.88
R248 On 08/05/2014	Bond Future		Buy	160	15,570.18
R248 On 08/05/2014	Bond Future		Sell	160	0.00
R248 On 07/08/2014	Bond Future		Sell	160	0.00
R248 On 07/08/2014	Bond Future		Buy	160	15,808.52
R248 On 08/05/2014	Bond Future		Buy	244	23,744.52
R248 On 08/05/2014	Bond Future		Sell	244	0.00
R248 On 07/08/2014	Bond Future		Buy	244	24,107.99
R248 On 07/08/2014	Bond Future		Sell	244	0.00
R248 On 08/05/2014	Bond Future		Buy	929	90,404.33
R248 On 08/05/2014	Bond Future		Sell	929	0.00
R248 On 07/08/2014	Bond Future		Sell	929	0.00
R248 On 07/08/2014	Bond Future		Buy	929	91,788.21
R248 On 08/05/2014	Bond Future		Sell	1,803	0.00
R248 On 08/05/2014	Bond Future		Buy	1,803	175,456.42
R248 On 07/08/2014	Bond Future		Buy	1,803	178,142.24
R248 On 07/08/2014	Bond Future		Sell	1,803	0.00
R207 Bond Future					
R207 On 07/08/2014	Bond Future		Sell	13	0.00
R207 On 07/08/2014	Bond Future		Buy	13	1,259.64
R207 On 07/08/2014	Bond Future		Sell	23	0.00
R207 On 07/08/2014	Bond Future		Buy	23	2,228.60
R207 On 07/08/2014	Bond Future		Sell	24	0.00
R207 On 07/08/2014	Bond Future		Buy	24	2,325.50
R207 On 08/05/2014	Bond Future		Buy	27	2,671.23
R207 On 08/05/2014	Bond Future		Sell	27	0.00
R207 On 07/08/2014	Bond Future		Sell	27	0.00
R207 On 07/08/2014	Bond Future		Buy	27	2,614.12
R207 On 07/08/2014	Bond Future		Sell	27	0.00
R207 On 07/08/2014	Bond Future		Buy	27	2,616.18
R207 On 07/08/2014	Bond Future		Sell	31	0.00
R207 On 07/08/2014	Bond Future		Buy	31	3,003.77
R207 On 07/08/2014	Bond Future		Sell	48	0.00
R207 On 07/08/2014	Bond Future		Buy	48	4,650.99
R207 On 08/05/2014	Bond Future		Buy	50	4,946.73
R207 On 08/05/2014	Bond Future		Sell	50	0.00
R207 On 07/08/2014	Bond Future		Sell	50	0.00
R207 On 07/08/2014	Bond Future		Buy	50	4,840.96
R207 On 07/08/2014	Bond Future		Sell	58	0.00
R207 On 07/08/2014	Bond Future		Buy	58	5,619.95
R207 On 07/08/2014	Bond Future		Sell	65	0.00

R207 On 07/08/2014	Bond Future	Buy	65	6,298.22
R207 On 07/08/2014	Bond Future	Sell	70	0.00
R207 On 07/08/2014	Bond Future	Buy	70	6,782.70
R207 On 07/08/2014	Bond Future	Sell	78	0.00
R207 On 07/08/2014	Bond Future	Buy	78	7,557.87
R207 On 08/05/2014	Bond Future	Buy	90	8,904.11
R207 On 08/05/2014	Bond Future	Sell	90	0.00
R207 On 07/08/2014	Bond Future	Sell	90	0.00
R207 On 07/08/2014	Bond Future	Buy	90	8,713.72
R207 On 07/08/2014	Bond Future	Sell	97	0.00
R207 On 07/08/2014	Bond Future	Buy	97	9,398.88
R207 On 08/05/2014	Bond Future	Buy	110	10,882.80
R207 On 08/05/2014	Bond Future	Sell	110	0.00
R207 On 07/08/2014	Bond Future	Sell	110	0.00
R207 On 07/08/2014	Bond Future	Buy	110	10,650.10
R207 On 08/05/2014	Bond Future	Buy	130	12,861.49
R207 On 08/05/2014	Bond Future	Sell	130	0.00
R207 On 07/08/2014	Bond Future	Sell	130	0.00
R207 On 07/08/2014	Bond Future	Buy	130	12,586.49
R207 On 07/08/2014	Bond Future	Sell	211	0.00
R207 On 07/08/2014	Bond Future	Buy	211	20,445.00
R207 On 07/08/2014	Bond Future	Sell	386	0.00
R207 On 07/08/2014	Bond Future	Buy	386	37,401.75
R207 On 07/08/2014	Bond Future	Sell	398	0.00
R207 On 07/08/2014	Bond Future	Buy	398	38,564.50
R207 On 08/05/2014	Bond Future	Buy	545	53,919.30
R207 On 08/05/2014	Bond Future	Sell	545	0.00
R207 On 07/08/2014	Bond Future	Sell	545	0.00
R207 On 07/08/2014	Bond Future	Buy	545	52,766.42
R207 On 07/08/2014	Bond Future	Sell	703	0.00
R207 On 07/08/2014	Bond Future	Buy	703	68,117.69
R207 On 08/05/2014	Bond Future	Buy	753	74,497.68
R207 On 08/05/2014	Bond Future	Sell	753	0.00
R207 On 07/08/2014	Bond Future	Sell	753	0.00
R207 On 07/08/2014	Bond Future	Buy	753	72,904.80
R207 On 07/08/2014	Bond Future	Sell	768	0.00
R207 On 07/08/2014	Bond Future	Buy	768	74,415.91
R207 On 08/05/2014	Bond Future	Buy	864	85,479.41
R207 On 08/05/2014	Bond Future	Sell	864	0.00
R207 On 07/08/2014	Bond Future	Sell	864	0.00
R207 On 07/08/2014	Bond Future	Buy	864	83,651.72
R207 On 08/05/2014	Bond Future	Buy	871	86,171.95
R207 On 08/05/2014	Bond Future	Sell	871	0.00
R207 On 07/08/2014	Bond Future	Sell	871	0.00
R207 On 07/08/2014	Bond Future	Buy	871	84,329.45
R207 On 08/05/2014	Bond Future	Buy	1,010	99,923.85

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 08/05/2014			Sell	1,010	0.00
R207 On 07/08/2014			Sell	1,010	0.00
R207 On 07/08/2014			Buy	1,010	97,787.31
R207 On 08/05/2014			Buy	1,907	188,668.09
R207 On 08/05/2014			Sell	1,907	0.00
R207 On 07/08/2014			Sell	1,907	0.00
R207 On 07/08/2014			Buy	1,907	184,634.06
R207 On 08/05/2014			Buy	4,760	470,928.22
R207 On 08/05/2014			Sell	4,760	0.00
R207 On 07/08/2014			Sell	4,760	0.00
R207 On 07/08/2014			Buy	4,760	460,859.01
R207 On 08/05/2014			Sell	11,117	0.00
R207 On 08/05/2014			Buy	11,117	1,099,854.84
R207 On 07/08/2014			Buy	11,117	1,076,338.16
R207 On 07/08/2014			Sell	11,117	0.00
R208 Bond Futures					
R208 On 08/05/2014			Buy	24	2,242.74
R208 On 08/05/2014			Sell	24	0.00
R208 On 07/08/2014			Sell	24	0.00
R208 On 07/08/2014			Buy	24	2,277.05
R208 On 08/05/2014			Buy	61	5,700.30
R208 On 08/05/2014			Sell	61	0.00
R208 On 07/08/2014			Sell	61	0.00
R208 On 07/08/2014			Buy	61	5,787.50
R208 On 08/05/2014			Buy	83	7,756.15
R208 On 08/05/2014			Sell	83	0.00
R208 On 07/08/2014			Sell	83	0.00
R208 On 07/08/2014			Buy	83	7,874.80
R208 On 08/05/2014			Buy	125	11,680.95
R208 On 08/05/2014			Sell	125	0.00
R208 On 07/08/2014			Sell	125	0.00
R208 On 07/08/2014			Buy	125	11,859.64
R208 On 08/05/2014			Buy	186	17,381.26
R208 On 08/05/2014			Sell	186	0.00
R208 On 07/08/2014			Sell	186	0.00
R208 On 07/08/2014			Buy	186	17,647.14
R208 On 08/05/2014			Buy	237	22,147.08
R208 On 08/05/2014			Sell	237	0.00
R208 On 07/08/2014			Sell	237	0.00
R208 On 07/08/2014			Buy	237	22,485.88
R208 On 08/05/2014			Buy	833	77,841.86

R208 On 08/05/2014	Bond Future	Sell	833	0.00
R208 On 07/08/2014	Bond Future	Sell	833	0.00
R208 On 07/08/2014	Bond Future	Buy	833	79,032.64
R208 On 08/05/2014	Bond Future	Sell	1,549	0.00
R208 On 08/05/2014	Bond Future	Buy	1,549	144,750.35
R208 On 07/08/2014	Bond Future	Sell	1,549	0.00
R208 On 07/08/2014	Bond Future	Buy	1,549	146,964.66

Grand Total for Daily Detailed Turnover:

162,843

16,953,572.83