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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 02/05/2014

TO DATE : 02/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>Govi Total Return Index</b>					
GOVI On 08/05/2014	GOVI		Buy	2	8,836.82
GOVI On 08/05/2014	GOVI		Sell	2	0.00
GOVI On 07/08/2014	GOVI		Sell	2	0.00
GOVI On 07/08/2014	GOVI		Buy	2	8,971.02
GOVI On 08/05/2014	GOVI		Buy	18	79,531.38
GOVI On 08/05/2014	GOVI		Sell	18	0.00
GOVI On 07/08/2014	GOVI		Sell	18	0.00
GOVI On 07/08/2014	GOVI		Buy	18	80,739.18
GOVI On 08/05/2014	GOVI		Buy	20	88,368.20
GOVI On 08/05/2014	GOVI		Sell	20	0.00
GOVI On 07/08/2014	GOVI		Sell	20	0.00
GOVI On 07/08/2014	GOVI		Buy	20	89,710.20
GOVI On 08/05/2014	GOVI		Sell	38	0.00
GOVI On 08/05/2014	GOVI		Buy	38	167,899.58

GOVI On 08/05/2014	GOVI	Sell	38	0.00
GOVI On 08/05/2014	GOVI	Buy	38	167,899.58
GOVI On 08/05/2014	GOVI	Buy	38	167,899.58
GOVI On 08/05/2014	GOVI	Sell	38	0.00
GOVI On 07/08/2014	GOVI	Buy	38	170,449.38
GOVI On 07/08/2014	GOVI	Sell	38	0.00
GOVI On 07/08/2014	GOVI	Buy	38	170,449.38
GOVI On 07/08/2014	GOVI	Sell	38	0.00
GOVI On 07/08/2014	GOVI	Sell	38	0.00
GOVI On 07/08/2014	GOVI	Buy	38	170,449.38

**New Inflation Linked Index**

IGOV On 08/05/2014	Index Future	Sell	320	0.00
IGOV On 08/05/2014	Index Future	Buy	320	668,953.60
IGOV On 07/08/2014	Index Future	Sell	320	0.00
IGOV On 07/08/2014	Index Future	Buy	320	679,238.40

**R157 Bond Future**

R157 On 08/05/2014	Bond Future	Sell	13	0.00
R157 On 08/05/2014	Bond Future	Buy	13	1,438.24
R157 On 08/05/2014	Bond Future	Sell	14	0.00
R157 On 08/05/2014	Bond Future	Buy	14	1,548.87
R157 On 08/05/2014	Bond Future	Sell	19	0.00
R157 On 08/05/2014	Bond Future	Buy	19	2,102.04
R157 On 08/05/2014	Bond Future	Sell	22	0.00
R157 On 08/05/2014	Bond Future	Buy	22	2,433.95
R157 On 08/05/2014	Bond Future	Sell	26	0.00
R157 On 08/05/2014	Bond Future	Buy	26	2,876.48
R157 On 08/05/2014	Bond Future	Sell	42	0.00
R157 On 08/05/2014	Bond Future	Buy	42	4,646.62
R157 On 08/05/2014	Bond Future	Sell	80	0.00
R157 On 08/05/2014	Bond Future	Buy	80	8,850.71
R157 On 08/05/2014	Bond Future	Sell	84	0.00
R157 On 08/05/2014	Bond Future	Buy	84	9,293.25
R157 On 08/05/2014	Bond Future	Sell	160	0.00
R157 On 08/05/2014	Bond Future	Buy	160	17,701.42
R157 On 08/05/2014	Bond Future	Sell	173	0.00
R157 On 08/05/2014	Bond Future	Buy	173	19,139.66
R157 On 08/05/2014	Bond Future	Sell	214	0.00
R157 On 08/05/2014	Bond Future	Buy	214	23,675.65
R157 On 08/05/2014	Bond Future	Sell	281	0.00
R157 On 08/05/2014	Bond Future	Buy	281	31,088.12
R157 On 08/05/2014	Bond Future	Sell	388	0.00
R157 On 08/05/2014	Bond Future	Buy	388	42,925.95
R157 On 08/05/2014	Bond Future	Sell	394	0.00
R157 On 08/05/2014	Bond Future	Buy	394	43,589.75

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R157 On 08/05/2014			Sell	1,015	0.00
R157 On 08/05/2014			Buy	1,015	112,293.39
R157 On 08/05/2014			Sell	2,352	0.00
R157 On 08/05/2014			Buy	2,352	260,210.89
R157 On 08/05/2014			Buy	5,277	583,814.98
R157 On 08/05/2014			Sell	5,277	0.00
<b>R186 Bond Future</b>					
R186 On 08/05/2014			Buy	3	360.10
R186 On 08/05/2014			Sell	3	0.00
R186 On 07/08/2014			Buy	3	349.71
R186 On 07/08/2014			Sell	3	0.00
R186 On 08/05/2014			Sell	9	0.00
R186 On 08/05/2014			Buy	9	1,080.29
R186 On 08/05/2014			Sell	9	0.00
R186 On 08/05/2014			Buy	9	1,080.29
R186 On 07/08/2014			Sell	9	0.00
R186 On 07/08/2014			Buy	9	1,049.12
R186 On 07/08/2014			Sell	9	0.00
R186 On 07/08/2014			Buy	9	1,049.12
R186 On 08/05/2014			Buy	12	1,440.39
R186 On 08/05/2014			Sell	12	0.00
R186 On 07/08/2014			Sell	12	0.00
R186 On 07/08/2014			Buy	12	1,398.83
R186 On 08/05/2014			Buy	22	2,640.72
R186 On 08/05/2014			Sell	22	0.00
R186 On 07/08/2014			Buy	22	2,564.52
R186 On 07/08/2014			Sell	22	0.00
R186 On 08/05/2014			Sell	23	0.00
R186 On 08/05/2014			Buy	23	2,758.77
R186 On 07/08/2014			Buy	25	2,910.14
R186 On 07/08/2014			Sell	25	0.00
R186 On 08/05/2014			Buy	30	3,600.98
R186 On 08/05/2014			Sell	30	0.00
R186 On 07/08/2014			Sell	30	0.00
R186 On 07/08/2014			Buy	30	3,497.08
R186 On 08/05/2014			Buy	32	3,841.04
R186 On 08/05/2014			Sell	32	0.00
R186 On 07/08/2014			Sell	32	0.00
R186 On 07/08/2014			Buy	32	3,730.22
R186 On 08/05/2014			Buy	41	4,921.33
R186 On 08/05/2014			Sell	41	0.00

R186 On 07/08/2014	Bond Future	Sell	41	0.00
R186 On 07/08/2014	Bond Future	Buy	41	4,779.34
R186 On 08/05/2014	Bond Future	Buy	47	5,641.53
R186 On 08/05/2014	Bond Future	Sell	47	0.00
R186 On 07/08/2014	Bond Future	Sell	47	0.00
R186 On 07/08/2014	Bond Future	Buy	47	5,478.75
R186 On 08/05/2014	Bond Future	Sell	69	0.00
R186 On 08/05/2014	Bond Future	Buy	69	8,276.30
R186 On 07/08/2014	Bond Future	Buy	72	8,381.21
R186 On 07/08/2014	Bond Future	Sell	72	0.00
R186 On 08/05/2014	Bond Future	Buy	74	8,882.41
R186 On 08/05/2014	Bond Future	Sell	74	0.00
R186 On 07/08/2014	Bond Future	Sell	74	0.00
R186 On 07/08/2014	Bond Future	Buy	74	8,626.12
R186 On 08/05/2014	Bond Future	Sell	152	0.00
R186 On 08/05/2014	Bond Future	Buy	152	18,231.85
R186 On 08/05/2014	Bond Future	Sell	155	0.00
R186 On 08/05/2014	Bond Future	Buy	155	18,591.69
R186 On 07/08/2014	Bond Future	Buy	162	18,857.72
R186 On 07/08/2014	Bond Future	Sell	162	0.00
R186 On 07/08/2014	Bond Future	Buy	165	19,206.93
R186 On 07/08/2014	Bond Future	Sell	165	0.00
R186 On 08/05/2014	Bond Future	Sell	225	0.00
R186 On 08/05/2014	Bond Future	Buy	225	26,987.94
R186 On 07/08/2014	Bond Future	Buy	239	27,820.95
R186 On 07/08/2014	Bond Future	Sell	239	0.00
R186 On 08/05/2014	Bond Future	Buy	299	35,889.73
R186 On 08/05/2014	Bond Future	Sell	299	0.00
R186 On 07/08/2014	Bond Future	Buy	299	34,854.20
R186 On 07/08/2014	Bond Future	Sell	299	0.00
R186 On 08/05/2014	Bond Future	Buy	391	46,932.72
R186 On 08/05/2014	Bond Future	Sell	391	0.00
R186 On 07/08/2014	Bond Future	Buy	391	45,578.57
R186 On 07/08/2014	Bond Future	Sell	391	0.00
R186 On 08/05/2014	Bond Future	Sell	458	0.00
R186 On 08/05/2014	Bond Future	Buy	458	54,935.45
R186 On 07/08/2014	Bond Future	Buy	487	56,689.56
R186 On 07/08/2014	Bond Future	Sell	487	0.00
R186 On 08/05/2014	Bond Future	Sell	1,082	0.00
R186 On 08/05/2014	Bond Future	Buy	1,082	129,782.00
R186 On 07/08/2014	Bond Future	Buy	1,150	133,866.51
R186 On 07/08/2014	Bond Future	Sell	1,150	0.00
R186 On 08/05/2014	Bond Future	Buy	1,275	153,041.49
R186 On 08/05/2014	Bond Future	Sell	1,275	0.00
R186 On 07/08/2014	Bond Future	Sell	1,275	0.00
R186 On 07/08/2014	Bond Future	Buy	1,275	148,625.78

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 08/05/2014			Buy	2,463	295,640.15
R186 On 08/05/2014			Sell	2,463	0.00
R186 On 07/08/2014			Sell	2,463	0.00
R186 On 07/08/2014			Buy	2,463	287,110.04
R186 On 08/05/2014			Buy	2,474	296,960.50
R186 On 08/05/2014			Sell	2,474	0.00
R186 On 07/08/2014			Sell	2,474	0.00
R186 On 07/08/2014			Buy	2,474	288,392.30
R186 On 08/05/2014			Sell	7,163	0.00
R186 On 08/05/2014			Buy	7,163	859,793.08
R186 On 07/08/2014			Buy	7,163	834,985.47
R186 On 07/08/2014			Sell	7,163	0.00
<b>R2023 Bond Future</b>					
R023 On 07/08/2014			Sell	2	0.00
R023 On 07/08/2014			Buy	2	199.23
R023 On 08/05/2014			Buy	2	196.24
R023 On 08/05/2014			Sell	2	0.00
R023 On 07/08/2014			Sell	4	0.00
R023 On 07/08/2014			Buy	4	398.47
R023 On 08/05/2014			Buy	4	392.48
R023 On 08/05/2014			Sell	4	0.00
R023 On 07/08/2014			Sell	6	0.00
R023 On 07/08/2014			Buy	6	597.70
R023 On 07/08/2014			Sell	6	0.00
R023 On 07/08/2014			Buy	6	597.70
R023 On 08/05/2014			Buy	6	588.72
R023 On 08/05/2014			Sell	6	0.00
R023 On 08/05/2014			Buy	6	588.72
R023 On 08/05/2014			Sell	6	0.00
R023 On 07/08/2014			Sell	7	0.00
R023 On 07/08/2014			Buy	7	697.32
R023 On 08/05/2014			Buy	7	686.84
R023 On 08/05/2014			Sell	7	0.00
R023 On 07/08/2014			Sell	8	0.00
R023 On 07/08/2014			Buy	8	796.94
R023 On 08/05/2014			Buy	8	784.96
R023 On 08/05/2014			Sell	8	0.00
R023 On 07/08/2014			Sell	9	0.00
R023 On 07/08/2014			Buy	9	896.56
R023 On 08/05/2014			Buy	9	883.08
R023 On 08/05/2014			Sell	9	0.00

R023 On 07/08/2014	Bond Future	Sell	10	0.00
R023 On 07/08/2014	Bond Future	Buy	10	996.17
R023 On 08/05/2014	Bond Future	Buy	10	981.20
R023 On 08/05/2014	Bond Future	Sell	10	0.00
R023 On 07/08/2014	Bond Future	Sell	12	0.00
R023 On 07/08/2014	Bond Future	Buy	12	1,195.41
R023 On 08/05/2014	Bond Future	Buy	12	1,177.44
R023 On 08/05/2014	Bond Future	Sell	12	0.00
R023 On 08/05/2014	Bond Future	Sell	20	0.00
R023 On 08/05/2014	Bond Future	Buy	20	1,962.39
R023 On 07/08/2014	Bond Future	Sell	45	0.00
R023 On 07/08/2014	Bond Future	Buy	45	4,482.78
R023 On 08/05/2014	Bond Future	Buy	45	4,415.38
R023 On 08/05/2014	Bond Future	Sell	45	0.00
R023 On 07/08/2014	Bond Future	Sell	54	0.00
R023 On 07/08/2014	Bond Future	Buy	54	5,379.34
R023 On 08/05/2014	Bond Future	Buy	54	5,298.46
R023 On 08/05/2014	Bond Future	Sell	54	0.00
R023 On 07/08/2014	Bond Future	Sell	100	0.00
R023 On 07/08/2014	Bond Future	Buy	100	9,961.74
R023 On 08/05/2014	Bond Future	Buy	100	9,811.96
R023 On 08/05/2014	Bond Future	Sell	100	0.00
R023 On 07/08/2014	Bond Future	Sell	165	0.00
R023 On 07/08/2014	Bond Future	Buy	165	16,436.87
R023 On 08/05/2014	Bond Future	Buy	165	16,189.74
R023 On 08/05/2014	Bond Future	Sell	165	0.00
R023 On 07/08/2014	Bond Future	Sell	234	0.00
R023 On 07/08/2014	Bond Future	Buy	234	23,310.47
R023 On 08/05/2014	Bond Future	Buy	234	22,959.99
R023 On 08/05/2014	Bond Future	Sell	234	0.00
R023 On 07/08/2014	Bond Future	Buy	662	65,946.73
R023 On 07/08/2014	Bond Future	Sell	662	0.00
R023 On 08/05/2014	Bond Future	Sell	662	0.00
R023 On 08/05/2014	Bond Future	Buy	662	64,955.19

**R203 Bond Future**

R203 On 08/05/2014	Bond Future	Buy	2	206.75
R203 On 08/05/2014	Bond Future	Sell	2	0.00
R203 On 07/08/2014	Bond Future	Sell	2	0.00
R203 On 07/08/2014	Bond Future	Buy	2	209.90
R203 On 08/05/2014	Bond Future	Buy	3	310.12
R203 On 08/05/2014	Bond Future	Sell	3	0.00
R203 On 07/08/2014	Bond Future	Sell	3	0.00
R203 On 07/08/2014	Bond Future	Buy	3	314.85
R203 On 07/08/2014	Bond Future	Buy	7	746.28
R203 On 07/08/2014	Bond Future	Sell	7	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>
R203 On 07/08/2014			Buy	26	2,771.89
R203 On 07/08/2014			Sell	26	0.00
R203 On 08/05/2014			Sell	29	0.00
R203 On 08/05/2014			Buy	29	2,996.07
R203 On 08/05/2014			Buy	39	4,031.55
R203 On 08/05/2014			Sell	39	0.00
R203 On 07/08/2014			Sell	39	0.00
R203 On 07/08/2014			Buy	39	4,093.10
R203 On 07/08/2014			Buy	40	4,264.44
R203 On 07/08/2014			Sell	40	0.00
R203 On 08/05/2014			Buy	44	4,548.42
R203 On 08/05/2014			Sell	44	0.00
R203 On 07/08/2014			Sell	44	0.00
R203 On 07/08/2014			Buy	44	4,617.85
R203 On 07/08/2014			Buy	75	7,995.82
R203 On 07/08/2014			Sell	75	0.00
R203 On 07/08/2014			Buy	84	8,955.32
R203 On 07/08/2014			Sell	84	0.00
R203 On 08/05/2014			Sell	114	0.00
R203 On 08/05/2014			Buy	114	11,777.64
R203 On 08/05/2014			Sell	121	0.00
R203 On 08/05/2014			Buy	121	12,500.83
R203 On 08/05/2014			Sell	178	0.00
R203 On 08/05/2014			Buy	178	18,389.65
R203 On 07/08/2014			Buy	179	19,083.36
R203 On 07/08/2014			Sell	179	0.00
R203 On 08/05/2014			Sell	182	0.00
R203 On 08/05/2014			Buy	182	18,802.90
R203 On 07/08/2014			Buy	182	19,403.20
R203 On 07/08/2014			Sell	182	0.00
R203 On 07/08/2014			Buy	222	23,667.64
R203 On 07/08/2014			Sell	222	0.00
R203 On 08/05/2014			Sell	267	0.00
R203 On 08/05/2014			Buy	267	27,584.48
R203 On 07/08/2014			Buy	277	29,531.24
R203 On 07/08/2014			Sell	277	0.00
R203 On 07/08/2014			Buy	294	31,343.63
R203 On 07/08/2014			Sell	294	0.00
R203 On 07/08/2014			Buy	301	32,089.90
R203 On 07/08/2014			Sell	301	0.00
R203 On 08/05/2014			Sell	349	0.00
R203 On 08/05/2014			Buy	349	36,056.12

R203 On 08/05/2014	Bond Future	Sell	355	0.00
R203 On 08/05/2014	Bond Future	Buy	355	36,675.99
R203 On 08/05/2014	Bond Future	Sell	376	0.00
R203 On 08/05/2014	Bond Future	Buy	376	38,845.56
R203 On 07/08/2014	Bond Future	Buy	386	41,151.83
R203 On 07/08/2014	Bond Future	Sell	386	0.00
R203 On 07/08/2014	Bond Future	Buy	403	42,964.22
R203 On 07/08/2014	Bond Future	Sell	403	0.00
R203 On 07/08/2014	Bond Future	Buy	562	59,915.37
R203 On 07/08/2014	Bond Future	Sell	562	0.00
R203 On 08/05/2014	Bond Future	Sell	793	0.00
R203 On 08/05/2014	Bond Future	Buy	793	81,926.94
R203 On 08/05/2014	Bond Future	Sell	879	0.00
R203 On 08/05/2014	Bond Future	Buy	879	90,811.83
R203 On 07/08/2014	Bond Future	Buy	930	99,148.20
R203 On 07/08/2014	Bond Future	Sell	930	0.00
R203 On 07/08/2014	Bond Future	Buy	997	106,291.14
R203 On 07/08/2014	Bond Future	Sell	997	0.00
R203 On 07/08/2014	Bond Future	Buy	2,030	216,420.27
R203 On 07/08/2014	Bond Future	Sell	2,030	0.00
R203 On 08/05/2014	Bond Future	Sell	3,643	0.00
R203 On 08/05/2014	Bond Future	Buy	3,643	376,368.02
R203 On 07/08/2014	Bond Future	Buy	4,704	501,498.00
R203 On 07/08/2014	Bond Future	Sell	4,704	0.00
R203 On 07/08/2014	Bond Future	Sell	11,699	0.00
R203 On 07/08/2014	Bond Future	Buy	11,699	1,247,241.74

**R2037 Bond Future**

2037 On 08/05/2014	Bond Future	Buy	20	1,932.11
2037 On 08/05/2014	Bond Future	Sell	20	0.00
2037 On 07/08/2014	Bond Future	Sell	20	0.00
2037 On 07/08/2014	Bond Future	Buy	20	1,876.46
2037 On 08/05/2014	Bond Future	Buy	32	3,091.38
2037 On 08/05/2014	Bond Future	Sell	32	0.00
2037 On 07/08/2014	Bond Future	Sell	32	0.00
2037 On 07/08/2014	Bond Future	Buy	32	3,002.34
2037 On 08/05/2014	Bond Future	Buy	35	3,381.19
2037 On 08/05/2014	Bond Future	Sell	35	0.00
2037 On 07/08/2014	Bond Future	Sell	35	0.00
2037 On 07/08/2014	Bond Future	Buy	35	3,283.81
2037 On 08/05/2014	Bond Future	Buy	45	4,347.25
2037 On 08/05/2014	Bond Future	Sell	45	0.00
2037 On 07/08/2014	Bond Future	Sell	45	0.00
2037 On 07/08/2014	Bond Future	Buy	45	4,222.04
2037 On 08/05/2014	Bond Future	Buy	190	18,355.04
2037 On 08/05/2014	Bond Future	Sell	190	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>
2037 On 07/08/2014			Sell	190	0.00
2037 On 07/08/2014			Buy	190	17,826.38
2037 On 08/05/2014			Buy	200	19,321.10
2037 On 08/05/2014			Sell	200	0.00
2037 On 07/08/2014			Sell	200	0.00
2037 On 07/08/2014			Buy	200	18,764.61
2037 On 08/05/2014			Buy	230	22,219.26
2037 On 08/05/2014			Sell	230	0.00
2037 On 07/08/2014			Sell	230	0.00
2037 On 07/08/2014			Buy	230	21,579.30
2037 On 08/05/2014			Buy	280	27,049.54
2037 On 08/05/2014			Sell	280	0.00
2037 On 07/08/2014			Sell	280	0.00
2037 On 07/08/2014			Buy	280	26,270.45
2037 On 08/05/2014			Buy	460	44,438.53
2037 On 08/05/2014			Sell	460	0.00
2037 On 07/08/2014			Sell	460	0.00
2037 On 07/08/2014			Buy	460	43,158.60
2037 On 08/05/2014			Buy	2,400	231,853.18
2037 On 08/05/2014			Sell	2,400	0.00
2037 On 07/08/2014			Sell	2,400	0.00
2037 On 07/08/2014			Buy	2,400	225,175.30
2037 On 07/08/2014			Buy	3,892	365,159.27
2037 On 07/08/2014			Sell	3,892	0.00
2037 On 08/05/2014			Sell	3,892	0.00
2037 On 08/05/2014			Buy	3,892	375,988.57
<b>R204 Bond Future</b>					
R204 On 08/05/2014			Buy	29	3,016.46
R204 On 08/05/2014			Sell	29	0.00
R204 On 07/08/2014			Sell	29	0.00
R204 On 07/08/2014			Buy	29	2,945.50
R204 On 08/05/2014			Buy	35	3,640.56
R204 On 08/05/2014			Sell	35	0.00
R204 On 07/08/2014			Sell	35	0.00
R204 On 07/08/2014			Buy	35	3,554.92
R204 On 08/05/2014			Buy	74	7,697.18
R204 On 08/05/2014			Sell	74	0.00
R204 On 07/08/2014			Sell	74	0.00
R204 On 07/08/2014			Buy	74	7,516.11
R204 On 07/08/2014			Sell	140	0.00
R204 On 07/08/2014			Buy	140	14,208.42

R204 On 08/05/2014	Bond Future	Buy	219	22,779.49
R204 On 08/05/2014	Bond Future	Sell	219	0.00
R204 On 07/08/2014	Bond Future	Sell	219	0.00
R204 On 07/08/2014	Bond Future	Buy	219	22,243.61
R204 On 08/05/2014	Bond Future	Buy	1,116	116,081.79
R204 On 08/05/2014	Bond Future	Sell	1,116	0.00
R204 On 07/08/2014	Bond Future	Sell	1,116	0.00
R204 On 07/08/2014	Bond Future	Buy	1,116	113,351.00
R204 On 08/05/2014	Bond Future	Buy	1,473	153,215.48
R204 On 08/05/2014	Bond Future	Sell	1,473	0.00
R204 On 07/08/2014	Bond Future	Sell	1,473	0.00
R204 On 07/08/2014	Bond Future	Buy	1,473	149,611.14

**R207 Bond Future**

R207 On 07/08/2014	Bond Future	Sell	10	0.00
R207 On 07/08/2014	Bond Future	Buy	10	969.64
R207 On 07/08/2014	Bond Future	Sell	10	0.00
R207 On 07/08/2014	Bond Future	Buy	10	969.64
R207 On 07/08/2014	Bond Future	Sell	20	0.00
R207 On 07/08/2014	Bond Future	Buy	20	1,939.28
R207 On 07/08/2014	Bond Future	Sell	20	0.00
R207 On 07/08/2014	Bond Future	Buy	20	1,939.28
R207 On 07/08/2014	Bond Future	Sell	20	0.00
R207 On 07/08/2014	Bond Future	Buy	20	1,939.28
R207 On 07/08/2014	Bond Future	Sell	30	0.00
R207 On 07/08/2014	Bond Future	Buy	30	2,908.91
R207 On 07/08/2014	Bond Future	Sell	30	0.00
R207 On 07/08/2014	Bond Future	Buy	30	2,908.91
R207 On 07/08/2014	Bond Future	Sell	30	0.00
R207 On 07/08/2014	Bond Future	Buy	30	2,908.91
R207 On 07/08/2014	Bond Future	Sell	30	0.00
R207 On 07/08/2014	Bond Future	Buy	30	2,908.91
R207 On 07/08/2014	Bond Future	Sell	40	0.00
R207 On 07/08/2014	Bond Future	Buy	40	3,878.55
R207 On 07/08/2014	Bond Future	Sell	50	0.00
R207 On 07/08/2014	Bond Future	Buy	50	4,848.19
R207 On 08/05/2014	Bond Future	Sell	75	0.00
R207 On 08/05/2014	Bond Future	Buy	75	7,427.62
R207 On 08/05/2014	Bond Future	Buy	75	7,427.62
R207 On 08/05/2014	Bond Future	Sell	75	0.00
R207 On 07/08/2014	Bond Future	Sell	100	0.00
R207 On 07/08/2014	Bond Future	Buy	100	9,696.38
R207 On 07/08/2014	Bond Future	Sell	190	0.00
R207 On 07/08/2014	Bond Future	Buy	190	18,423.12
R207 On 07/08/2014	Bond Future	Sell	190	0.00
R207 On 07/08/2014	Bond Future	Buy	190	18,423.12

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 07/08/2014			Sell	350	0.00
R207 On 07/08/2014			Buy	350	33,937.33
R207 On 07/08/2014			Sell	380	0.00
R207 On 07/08/2014			Buy	380	36,846.25
R207 On 07/08/2014			Buy	600	58,170.58
R207 On 07/08/2014			Sell	600	0.00
R207 On 08/05/2014			Sell	600	0.00
R207 On 08/05/2014			Buy	600	59,448.28
<b>R208 Bond Futures</b>					
R208 On 08/05/2014			Buy	12	1,123.62
R208 On 08/05/2014			Sell	12	0.00
R208 On 08/05/2014			Buy	12	1,123.62
R208 On 08/05/2014			Sell	12	0.00
R208 On 07/08/2014			Sell	12	0.00
R208 On 07/08/2014			Buy	12	1,140.77
R208 On 07/08/2014			Sell	12	0.00
R208 On 07/08/2014			Buy	12	1,140.77
R208 On 08/05/2014			Buy	14	1,310.88
R208 On 08/05/2014			Sell	14	0.00
R208 On 07/08/2014			Sell	14	0.00
R208 On 07/08/2014			Buy	14	1,330.89
R208 On 08/05/2014			Buy	25	2,340.87
R208 On 08/05/2014			Sell	25	0.00
R208 On 07/08/2014			Sell	25	0.00
R208 On 07/08/2014			Buy	25	2,376.60
R208 On 07/08/2014			Sell	50	0.00
R208 On 07/08/2014			Buy	50	4,748.25
R208 On 08/05/2014			Buy	123	11,517.06
R208 On 08/05/2014			Sell	123	0.00
R208 On 07/08/2014			Sell	123	0.00
R208 On 07/08/2014			Buy	123	11,692.86
R208 On 08/05/2014			Buy	126	11,797.96
R208 On 08/05/2014			Sell	126	0.00
R208 On 07/08/2014			Sell	126	0.00
R208 On 07/08/2014			Buy	126	11,978.05
R208 On 08/05/2014			Buy	142	13,296.12
R208 On 08/05/2014			Sell	142	0.00
R208 On 07/08/2014			Sell	142	0.00
R208 On 07/08/2014			Buy	142	13,499.08
R208 On 08/05/2014			Buy	214	20,037.81
R208 On 08/05/2014			Sell	214	0.00

R208 On 07/08/2014	Bond Future	Sell	214	0.00
R208 On 07/08/2014	Bond Future	Buy	214	20,343.68
R208 On 08/05/2014	Bond Future	Buy	336	31,461.23
R208 On 08/05/2014	Bond Future	Sell	336	0.00
R208 On 07/08/2014	Bond Future	Sell	336	0.00
R208 On 07/08/2014	Bond Future	Buy	336	31,941.48
R208 On 08/05/2014	Bond Future	Buy	1,546	144,759.12
R208 On 08/05/2014	Bond Future	Sell	1,546	0.00
R208 On 07/08/2014	Bond Future	Sell	1,546	0.00
R208 On 07/08/2014	Bond Future	Buy	1,546	146,968.82
R208 On 08/05/2014	Bond Future	Buy	1,573	147,287.26
R208 On 08/05/2014	Bond Future	Sell	1,573	0.00
R208 On 07/08/2014	Bond Future	Sell	1,573	0.00
R208 On 07/08/2014	Bond Future	Buy	1,573	149,535.55
R208 On 08/05/2014	Bond Future	Sell	4,123	0.00
R208 On 08/05/2014	Bond Future	Buy	4,123	386,055.54
R208 On 07/08/2014	Bond Future	Buy	4,123	391,948.54
R208 On 07/08/2014	Bond Future	Sell	4,123	0.00

**R209 Bond Future**

R209 On 08/05/2014	Bond Future	Buy	2	149.02
R209 On 08/05/2014	Bond Future	Sell	2	0.00
R209 On 07/08/2014	Bond Future	Sell	2	0.00
R209 On 07/08/2014	Bond Future	Buy	2	151.29
R209 On 08/05/2014	Bond Future	Buy	6	447.73
R209 On 08/05/2014	Bond Future	Sell	6	0.00
R209 On 08/05/2014	Bond Future	Buy	8	596.08
R209 On 08/05/2014	Bond Future	Sell	8	0.00
R209 On 08/05/2014	Bond Future	Sell	8	0.00
R209 On 08/05/2014	Bond Future	Buy	8	596.97
R209 On 08/05/2014	Bond Future	Sell	8	0.00
R209 On 08/05/2014	Bond Future	Buy	8	596.08
R209 On 07/08/2014	Bond Future	Sell	8	0.00
R209 On 07/08/2014	Bond Future	Buy	8	605.18
R209 On 07/08/2014	Bond Future	Buy	8	605.18
R209 On 07/08/2014	Bond Future	Sell	8	0.00
R209 On 08/05/2014	Bond Future	Buy	9	670.59
R209 On 08/05/2014	Bond Future	Sell	9	0.00
R209 On 07/08/2014	Bond Future	Sell	9	0.00
R209 On 07/08/2014	Bond Future	Buy	9	680.82
R209 On 08/05/2014	Bond Future	Buy	11	819.61
R209 On 08/05/2014	Bond Future	Sell	11	0.00
R209 On 07/08/2014	Bond Future	Sell	11	0.00
R209 On 07/08/2014	Bond Future	Buy	11	832.12
R209 On 08/05/2014	Bond Future	Sell	15	0.00
R209 On 08/05/2014	Bond Future	Buy	15	1,117.65

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/08/2014			Buy	15	1,134.71
R209 On 07/08/2014			Sell	15	0.00
R209 On 08/05/2014			Sell	16	0.00
R209 On 08/05/2014			Buy	16	1,193.95
R209 On 07/08/2014			Sell	16	0.00
R209 On 07/08/2014			Buy	16	1,212.19
R209 On 08/05/2014			Buy	22	1,639.21
R209 On 08/05/2014			Sell	22	0.00
R209 On 07/08/2014			Sell	22	0.00
R209 On 07/08/2014			Buy	22	1,664.24
R209 On 08/05/2014			Buy	24	1,788.23
R209 On 08/05/2014			Sell	24	0.00
R209 On 07/08/2014			Sell	24	0.00
R209 On 07/08/2014			Buy	24	1,818.28
R209 On 07/08/2014			Sell	24	0.00
R209 On 07/08/2014			Buy	24	1,815.53
R209 On 08/05/2014			Buy	26	1,937.25
R209 On 08/05/2014			Sell	26	0.00
R209 On 07/08/2014			Sell	26	0.00
R209 On 07/08/2014			Buy	26	1,966.83
R209 On 07/08/2014			Sell	43	0.00
R209 On 07/08/2014			Buy	43	3,257.76
R209 On 08/05/2014			Sell	46	0.00
R209 On 08/05/2014			Buy	46	3,432.60
R209 On 07/08/2014			Buy	54	4,091.14
R209 On 07/08/2014			Sell	54	0.00
R209 On 08/05/2014			Sell	61	0.00
R209 On 08/05/2014			Buy	61	4,551.92
R209 On 07/08/2014			Buy	76	5,757.90
R209 On 07/08/2014			Sell	76	0.00
R209 On 07/08/2014			Sell	78	0.00
R209 On 07/08/2014			Buy	78	5,909.42
R209 On 08/05/2014			Buy	85	6,342.84
R209 On 08/05/2014			Sell	85	0.00
R209 On 07/08/2014			Sell	98	0.00
R209 On 07/08/2014			Buy	98	7,424.66
R209 On 07/08/2014			Sell	104	0.00
R209 On 07/08/2014			Buy	104	7,879.23
R209 On 07/08/2014			Sell	110	0.00
R209 On 07/08/2014			Buy	110	8,333.80
R209 On 07/08/2014			Buy	130	9,849.03
R209 On 07/08/2014			Sell	130	0.00

R209 On 08/05/2014	Bond Future	Sell	174	0.00
R209 On 08/05/2014	Bond Future	Buy	174	12,984.17
R209 On 08/05/2014	Bond Future	Buy	182	13,560.77
R209 On 08/05/2014	Bond Future	Sell	182	0.00
R209 On 08/05/2014	Bond Future	Sell	182	0.00
R209 On 08/05/2014	Bond Future	Buy	182	13,560.77
R209 On 07/08/2014	Bond Future	Sell	182	0.00
R209 On 07/08/2014	Bond Future	Buy	182	13,767.78
R209 On 07/08/2014	Bond Future	Buy	182	13,767.78
R209 On 07/08/2014	Bond Future	Sell	182	0.00
R209 On 08/05/2014	Bond Future	Sell	188	0.00
R209 On 08/05/2014	Bond Future	Buy	188	14,028.87
R209 On 08/05/2014	Bond Future	Sell	207	0.00
R209 On 08/05/2014	Bond Future	Buy	207	15,423.51
R209 On 07/08/2014	Bond Future	Buy	207	15,658.96
R209 On 07/08/2014	Bond Future	Sell	207	0.00
R209 On 08/05/2014	Bond Future	Buy	221	16,466.64
R209 On 08/05/2014	Bond Future	Sell	221	0.00
R209 On 07/08/2014	Bond Future	Sell	221	0.00
R209 On 07/08/2014	Bond Future	Buy	221	16,718.02
R209 On 08/05/2014	Bond Future	Sell	226	0.00
R209 On 08/05/2014	Bond Future	Buy	226	16,864.49
R209 On 07/08/2014	Bond Future	Sell	230	0.00
R209 On 07/08/2014	Bond Future	Buy	230	17,425.21
R209 On 08/05/2014	Bond Future	Buy	272	20,266.64
R209 On 08/05/2014	Bond Future	Sell	272	0.00
R209 On 07/08/2014	Bond Future	Sell	272	0.00
R209 On 07/08/2014	Bond Future	Buy	272	20,576.02
R209 On 08/05/2014	Bond Future	Buy	412	30,698.00
R209 On 08/05/2014	Bond Future	Sell	412	0.00
R209 On 07/08/2014	Bond Future	Sell	412	0.00
R209 On 07/08/2014	Bond Future	Buy	412	31,166.62
R209 On 07/08/2014	Bond Future	Sell	530	0.00
R209 On 07/08/2014	Bond Future	Buy	530	40,153.75
R209 On 08/05/2014	Bond Future	Buy	719	53,652.96
R209 On 08/05/2014	Bond Future	Sell	719	0.00
R209 On 08/05/2014	Bond Future	Sell	777	0.00
R209 On 08/05/2014	Bond Future	Buy	777	57,894.04
R209 On 07/08/2014	Bond Future	Buy	777	58,777.82
R209 On 07/08/2014	Bond Future	Sell	777	0.00
R209 On 08/05/2014	Bond Future	Buy	1,260	94,023.27
R209 On 08/05/2014	Bond Future	Sell	1,260	0.00
R209 On 08/05/2014	Bond Future	Sell	1,351	0.00
R209 On 08/05/2014	Bond Future	Buy	1,351	100,813.84
R209 On 07/08/2014	Bond Future	Sell	2,487	0.00
R209 On 07/08/2014	Bond Future	Buy	2,487	188,419.57

<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>
R209 On 07/08/2014	Bond Future		Buy	3,720	281,833.86
R209 On 07/08/2014	Bond Future		Sell	3,720	0.00
<b>R213 Bond Future</b>					
R213 On 07/08/2014	Bond Future		Sell	9	0.00
R213 On 07/08/2014	Bond Future		Buy	9	774.83
R213 On 08/05/2014	Bond Future		Buy	9	763.18
R213 On 08/05/2014	Bond Future		Sell	9	0.00
R213 On 07/08/2014	Bond Future		Sell	77	0.00
R213 On 07/08/2014	Bond Future		Buy	77	6,629.11
R213 On 08/05/2014	Bond Future		Buy	77	6,529.44
R213 On 08/05/2014	Bond Future		Sell	77	0.00
R213 On 07/08/2014	Bond Future		Sell	86	0.00
R213 On 07/08/2014	Bond Future		Buy	86	7,403.94
R213 On 08/05/2014	Bond Future		Sell	86	0.00
R213 On 08/05/2014	Bond Future		Buy	86	7,292.62
<b>R214 Bond Future</b>					
R214 On 07/08/2014	Bond Future		Buy	14	1,071.64
R214 On 07/08/2014	Bond Future		Sell	14	0.00
R214 On 08/05/2014	Bond Future		Sell	14	0.00
R214 On 08/05/2014	Bond Future		Buy	14	1,055.52
<b>Grand Total for Daily Detailed Turnover:</b>				<b>136,142</b>	<b>16,559,183.03</b>