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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 06/05/2014

TO DATE : 06/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 08/05/2014			Index Future		
			Buy	83	368,593.87
ALBI On 08/05/2014			Index Future		
			Sell	83	0.00
ALBI On 07/08/2014			Index Future		
			Sell	83	0.00
ALBI On 07/08/2014			Index Future		
			Buy	83	374,178.11
Govi Total Return Index					
GOVI On 06/11/2014			GOVI		
			Sell	2	0.00
GOVI On 06/11/2014			GOVI		
			Buy	2	9,162.32
GOVI On 08/05/2014			GOVI		
			Buy	9	39,972.96
GOVI On 08/05/2014			GOVI		
			Sell	9	0.00
GOVI On 08/05/2014			GOVI		
			Buy	9	39,972.96
GOVI On 08/05/2014			GOVI		
			Sell	9	0.00
GOVI On 08/05/2014			GOVI		
			Buy	9	39,972.96
GOVI On 08/05/2014			GOVI		
			Sell	9	0.00

GOVI On 08/05/2014	GOVI	Buy	26	115,453.52
GOVI On 08/05/2014	GOVI	Sell	26	0.00
GOVI On 06/11/2014	GOVI	Sell	26	0.00
GOVI On 06/11/2014	GOVI	Buy	26	119,110.16
GOVI On 08/05/2014	GOVI	Buy	76	337,560.84
GOVI On 08/05/2014	GOVI	Buy	76	337,560.84
GOVI On 08/05/2014	GOVI	Sell	76	0.00
GOVI On 08/05/2014	GOVI	Sell	76	0.00
GOVI On 08/05/2014	GOVI	Buy	76	337,560.84
GOVI On 08/05/2014	GOVI	Sell	76	0.00
GOVI On 07/08/2014	GOVI	Sell	76	0.00
GOVI On 07/08/2014	GOVI	Buy	76	342,677.16
GOVI On 07/08/2014	GOVI	Sell	76	0.00
GOVI On 07/08/2014	GOVI	Buy	76	342,674.88
GOVI On 07/08/2014	GOVI	Sell	76	0.00
GOVI On 07/08/2014	GOVI	Buy	76	342,677.16

New Inflation Linked Index

IGOV On 06/11/2014	Index Future	Sell	2	0.00
IGOV On 06/11/2014	Index Future	Buy	2	4,338.00
IGOV On 08/05/2014	Index Future	Buy	23	48,264.81
IGOV On 08/05/2014	Index Future	Sell	23	0.00
IGOV On 07/08/2014	Index Future	Sell	23	0.00
IGOV On 07/08/2014	Index Future	Buy	23	49,005.18
IGOV On 08/05/2014	Index Future	Buy	84	176,473.92
IGOV On 08/05/2014	Index Future	Sell	84	0.00
IGOV On 06/11/2014	Index Future	Sell	84	0.00
IGOV On 06/11/2014	Index Future	Buy	84	182,196.00

R186 Bond Future

R186 On 07/08/2014	Bond Future	Sell	2	0.00
R186 On 07/08/2014	Bond Future	Buy	2	234.85
R186 On 07/08/2014	Bond Future	Sell	7	0.00
R186 On 07/08/2014	Bond Future	Buy	7	821.97
R186 On 07/08/2014	Bond Future	Sell	9	0.00
R186 On 07/08/2014	Bond Future	Buy	9	1,056.81
R186 On 07/08/2014	Bond Future	Sell	20	0.00
R186 On 07/08/2014	Bond Future	Buy	20	2,348.47
R186 On 07/08/2014	Bond Future	Sell	23	0.00
R186 On 07/08/2014	Bond Future	Buy	23	2,700.74
R186 On 07/08/2014	Bond Future	Sell	58	0.00
R186 On 07/08/2014	Bond Future	Buy	58	6,810.57
R186 On 07/08/2014	Bond Future	Sell	61	0.00
R186 On 07/08/2014	Bond Future	Buy	61	7,162.84
R186 On 07/08/2014	Bond Future	Sell	245	0.00
R186 On 07/08/2014	Bond Future	Buy	245	28,630.57

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 On 07/08/2014			Sell	245	0.00
R186 On 07/08/2014			Buy	245	28,630.57
R186 On 07/08/2014			Sell	540	0.00
R186 On 07/08/2014			Buy	540	63,408.75
R186 On 07/08/2014			Sell	720	0.00
R186 On 07/08/2014			Buy	720	84,545.01
R204 Bond Future					
R204 On 07/08/2014			Buy	20	2,032.03
R204 On 07/08/2014			Sell	20	0.00
R204 On 07/08/2014			Buy	31	3,149.65
R204 On 07/08/2014			Sell	31	0.00
R204 On 07/08/2014			Buy	38	3,860.86
R204 On 07/08/2014			Sell	38	0.00
R204 On 07/08/2014			Buy	39	3,962.46
R204 On 07/08/2014			Sell	39	0.00
R204 On 07/08/2014			Buy	105	10,668.17
R204 On 07/08/2014			Sell	105	0.00
R204 On 07/08/2014			Buy	147	14,935.44
R204 On 07/08/2014			Sell	147	0.00
R204 On 07/08/2014			Buy	212	21,539.55
R204 On 07/08/2014			Sell	212	0.00
R204 On 07/08/2014			Buy	274	27,838.85
R204 On 07/08/2014			Sell	274	0.00
R204 On 07/08/2014			Buy	639	64,923.44
R204 On 07/08/2014			Sell	639	0.00
R204 On 07/08/2014			Sell	1,505	0.00
R204 On 07/08/2014			Buy	1,505	152,910.45
R209 Bond Future					
R209 On 07/08/2014			Buy	3	227.58
R209 On 07/08/2014			Sell	3	0.00
R213 Bond Future					
R213 On 07/08/2014			Buy	3	259.28
R213 On 07/08/2014			Sell	3	0.00
R213 On 07/08/2014			Buy	262	22,623.28
R213 On 07/08/2014			Sell	262	0.00
R213 On 07/08/2014			Sell	262	0.00
R213 On 07/08/2014			Buy	262	22,623.28

Grand Total for Daily Detailed Turnover:

6,389

4,185,311.96