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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 16/05/2014 **TO DATE : 16/05/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014 Index Future			Buy	2	9,131.96
ALBI On 07/08/2014 Index Future			Sell	2	0.00
I2050 Bond Future					
2050 On 07/08/2014 Bond Future			Sell	850	0.00
2050 On 07/08/2014 Bond Future			Buy	850	107,344.80
R186 Bond Future					
R186 On 07/08/2014 Bond Future			Sell	200	0.00
R186 On 07/08/2014 Bond Future			Buy	200	23,881.02
R186 On 07/08/2014 Bond Future			Sell	300	0.00
R186 On 07/08/2014 Bond Future			Buy	300	36,038.47
R212 Bond Future					

R212 On 07/08/2014	Bond Future	Buy	180	24,141.24
R212 On 07/08/2014	Bond Future	Sell	180	0.00
Grand Total for Daily Detailed Turnover:			**1,532**	**200,537.49**