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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/05/2014

TO DATE : 30/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Buy	1	4,538.22
R186 Bond Future					
R186 On 07/08/2014	Bond Future		Sell	53	0.00
R186 On 07/08/2014	Bond Future		Buy	53	6,284.68
R186 On 07/08/2014	Bond Future		Sell	65	0.00
R186 On 07/08/2014	Bond Future		Buy	65	7,690.07
R186 On 07/08/2014	Bond Future		Sell	93	0.00
R186 On 07/08/2014	Bond Future		Buy	93	11,027.83
R186 On 07/08/2014	Bond Future		Sell	115	0.00
R186 On 07/08/2014	Bond Future		Buy	115	13,605.52
R186 On 07/08/2014	Bond Future		Sell	139	0.00
R186 On 07/08/2014	Bond Future		Buy	139	16,482.46

R186 On 07/08/2014	Bond Future	Buy	171	20,276.98
R186 On 07/08/2014	Bond Future	Sell	171	0.00
R186 On 07/08/2014	Bond Future	Sell	176	0.00
R186 On 07/08/2014	Bond Future	Buy	176	20,869.88
R186 On 07/08/2014	Bond Future	Buy	200	23,713.97
R186 On 07/08/2014	Bond Future	Sell	200	0.00
R186 On 07/08/2014	Bond Future	Sell	206	0.00
R186 On 07/08/2014	Bond Future	Buy	206	24,427.24
R186 On 07/08/2014	Bond Future	Buy	400	47,427.95
R186 On 07/08/2014	Bond Future	Sell	400	0.00
R186 On 07/08/2014	Bond Future	Sell	623	0.00
R186 On 07/08/2014	Bond Future	Buy	623	73,874.62
R186 On 07/08/2014	Bond Future	Sell	644	0.00
R186 On 07/08/2014	Bond Future	Buy	644	76,364.77
R186 On 07/08/2014	Bond Future	Sell	767	0.00
R186 On 07/08/2014	Bond Future	Buy	767	90,949.97
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,000	118,765.32
R186 On 07/08/2014	Bond Future	Sell	1,000	0.00
R186 On 07/08/2014	Bond Future	Buy	1,000	118,765.32
R186 On 07/08/2014	Bond Future	Buy	2,872	340,558.43
R186 On 07/08/2014	Bond Future	Sell	2,872	0.00

R2023 Bond Future

R023 On 07/08/2014	Bond Future	Buy	550	55,425.82
R023 On 07/08/2014	Bond Future	Sell	550	0.00
R023 On 07/08/2014	Bond Future	Buy	550	55,425.82
R023 On 07/08/2014	Bond Future	Sell	550	0.00

R204 Bond Future

R204 On 07/08/2014	Bond Future	Buy	79	8,089.48
R204 On 07/08/2014	Bond Future	Sell	79	0.00

R208 Bond Futures

R208 On 07/08/2014	Bond Future	Sell	19	0.00
R208 On 07/08/2014	Bond Future	Buy	19	1,836.65
R208 On 07/08/2014	Bond Future	Buy	32	3,093.31
R208 On 07/08/2014	Bond Future	Sell	32	0.00
R208 On 07/08/2014	Bond Future	Sell	35	0.00
R208 On 07/08/2014	Bond Future	Buy	35	3,383.31
R208 On 07/08/2014	Bond Future	Sell	46	0.00
R208 On 07/08/2014	Bond Future	Buy	46	4,446.64
R208 On 07/08/2014	Bond Future	Sell	146	0.00
R208 On 07/08/2014	Bond Future	Buy	146	14,113.24
R208 On 07/08/2014	Bond Future	Sell	175	0.00
R208 On 07/08/2014	Bond Future	Buy	175	16,916.55

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 07/08/2014			Sell	242	0.00
R208 On 07/08/2014			Buy	242	23,393.17
R208 On 07/08/2014			Sell	258	0.00
R208 On 07/08/2014			Buy	258	24,939.83
R208 On 07/08/2014			Sell	330	0.00
R208 On 07/08/2014			Buy	330	31,899.78
R208 On 07/08/2014			Sell	338	0.00
R208 On 07/08/2014			Buy	338	32,673.11
R208 On 07/08/2014			Sell	362	0.00
R208 On 07/08/2014			Buy	362	34,993.10
R208 On 07/08/2014			Buy	1,983	191,688.70
R208 On 07/08/2014			Sell	1,983	0.00
R209 Bond Future					
R209 On 07/08/2014			Sell	8	0.00
R209 On 07/08/2014			Buy	8	609.97
R209 On 07/08/2014			Sell	52	0.00
R209 On 07/08/2014			Buy	52	3,964.80
R209 On 07/08/2014			Sell	52	0.00
R209 On 07/08/2014			Buy	52	3,964.80
R209 On 07/08/2014			Sell	112	0.00
R209 On 07/08/2014			Buy	112	8,539.57
Grand Total for Daily Detailed Turnover:				13,894	1,535,020.88