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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 22/08/2014

TO DATE : 22/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
Govi Total Return Index					
GOVI On 06/11/2014	GOVI		Buy	2	9,312.78
GOVI On 06/11/2014	GOVI		Sell	2	0.00
R186 Bond Future					
R186 On 06/11/2014	Bond Future		Buy	1	120.91
R186 On 06/11/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Buy	2	241.86
R186 On 06/11/2014	Bond Future		Sell	2	0.00
R186 On 06/11/2014	Bond Future		Buy	8	967.30
R186 On 06/11/2014	Bond Future		Sell	8	0.00
R186 On 06/11/2014	Bond Future		Buy	9	1,088.22
R186 On 06/11/2014	Bond Future		Sell	9	0.00
R186 On 06/11/2014	Bond Future		Buy	11	1,330.22
R186 On 06/11/2014	Bond Future		Sell	11	0.00

R186 On 06/11/2014	Bond Future	Buy	25	3,022.83
R186 On 06/11/2014	Bond Future	Sell	25	0.00
R186 On 06/11/2014	Bond Future	Buy	25	3,022.83
R186 On 06/11/2014	Bond Future	Sell	25	0.00
R186 On 06/11/2014	Bond Future	Buy	25	3,022.83
R186 On 06/11/2014	Bond Future	Sell	25	0.00
R186 On 06/11/2014	Bond Future	Buy	32	3,869.22
R186 On 06/11/2014	Bond Future	Sell	32	0.00
R186 On 06/11/2014	Bond Future	Buy	35	4,232.51
R186 On 06/11/2014	Bond Future	Sell	35	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,049.23
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,032.29
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,064.58
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,115.19
R186 On 06/11/2014	Bond Future	Buy	100	12,030.70
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,098.47
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	125	15,114.13
R186 On 06/11/2014	Bond Future	Sell	125	0.00
R186 On 06/11/2014	Bond Future	Buy	216	26,120.64
R186 On 06/11/2014	Bond Future	Sell	216	0.00
R186 On 06/11/2014	Bond Future	Sell	220	0.00
R186 On 06/11/2014	Bond Future	Buy	220	26,654.88
R186 On 06/11/2014	Bond Future	Sell	250	0.00
R186 On 06/11/2014	Bond Future	Buy	250	30,228.25
R186 On 06/11/2014	Bond Future	Buy	746	90,212.94
R186 On 06/11/2014	Bond Future	Sell	746	0.00
R186 On 06/11/2014	Bond Future	Buy	794	96,017.53
R186 On 06/11/2014	Bond Future	Sell	794	0.00
R186 On 06/11/2014	Bond Future	Buy	957	115,728.94
R186 On 06/11/2014	Bond Future	Sell	957	0.00
R186 On 06/11/2014	Bond Future	Buy	970	117,301.01
R186 On 06/11/2014	Bond Future	Sell	970	0.00

R2048 Bond Future

R248 On 06/11/2014	Bond Future	Sell	10	0.00
R248 On 06/11/2014	Bond Future	Buy	10	996.87
R248 On 06/11/2014	Bond Future	Sell	80	0.00
R248 On 06/11/2014	Bond Future	Buy	80	7,974.93
R248 On 06/11/2014	Bond Future	Sell	100	0.00
R248 On 06/11/2014	Bond Future	Buy	100	9,968.66

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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R248 On 06/11/2014	Bond Future		Sell	120	0.00
R248 On 06/11/2014	Bond Future		Buy	120	11,962.39
R248 On 06/11/2014	Bond Future		Sell	140	0.00
R248 On 06/11/2014	Bond Future		Buy	140	13,956.12
R248 On 06/11/2014	Bond Future		Sell	270	0.00
R248 On 06/11/2014	Bond Future		Buy	270	26,915.37
R248 On 06/11/2014	Bond Future		Sell	430	0.00
R248 On 06/11/2014	Bond Future		Buy	430	42,865.23
R248 On 06/11/2014	Bond Future		Sell	1,980	0.00
R248 On 06/11/2014	Bond Future		Buy	1,980	197,379.41
R248 On 06/11/2014	Bond Future		Buy	3,130	312,018.96
R248 On 06/11/2014	Bond Future		Sell	3,130	0.00

R208 Bond Futures

R208 On 06/11/2014	Bond Future		Sell	40	0.00
R208 On 06/11/2014	Bond Future		Buy	40	3,826.90
R208 On 06/11/2014	Bond Future		Sell	70	0.00
R208 On 06/11/2014	Bond Future		Buy	70	6,697.07
R208 On 06/11/2014	Bond Future		Sell	70	0.00
R208 On 06/11/2014	Bond Future		Buy	70	6,697.07

R212 Bond Future

R212 On 06/11/2014	Bond Future		Sell	2	0.00
R212 On 06/11/2014	Bond Future		Buy	2	274.60
R212 On 06/11/2014	Bond Future		Sell	10	0.00
R212 On 06/11/2014	Bond Future		Buy	10	1,372.99
R212 On 06/11/2014	Bond Future		Sell	31	0.00
R212 On 06/11/2014	Bond Future		Buy	31	4,256.27
R212 On 06/11/2014	Bond Future		Sell	191	0.00
R212 On 06/11/2014	Bond Future		Buy	191	26,224.11
R212 On 06/11/2014	Bond Future		Sell	659	0.00
R212 On 06/11/2014	Bond Future		Buy	659	90,480.04
R212 On 06/11/2014	Bond Future		Sell	701	0.00
R212 On 06/11/2014	Bond Future		Buy	701	96,246.60
R212 On 06/11/2014	Bond Future		Sell	845	0.00
R212 On 06/11/2014	Bond Future		Buy	845	116,017.66
R212 On 06/11/2014	Bond Future		Sell	856	0.00
R212 On 06/11/2014	Bond Future		Buy	856	117,527.94
R212 On 06/11/2014	Bond Future		Buy	7,010	962,465.99
R212 On 06/11/2014	Bond Future		Sell	7,010	0.00
R212 On 06/11/2014	Bond Future		Sell	7,010	0.00

R212 On 06/11/2014 Bond Future

Buy

7,010

962,465.99

Grand Total for Daily Detailed Turnover:

28,708

3,626,591.44