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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 08/10/2014

TO DATE : 08/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 06/11/2014	Index Future		Buy	1	4,679.45
ALBI On 06/11/2014	Index Future		Sell	1	0.00
ALBI On 06/11/2014	Index Future		Buy	5	23,397.25
ALBI On 06/11/2014	Index Future		Sell	5	0.00
ALBI On 06/11/2014	Index Future		Sell	6	0.00
ALBI On 06/11/2014	Index Future		Buy	6	28,076.70
Basket of Single Bond Futures					
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	19	2,757.70
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	19	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	81	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	81	11,756.50
ICAA On 06/11/2014	Can-Do Interest Rate		Sell	364	0.00
ICAA On 06/11/2014	Can-Do Interest Rate		Buy	364	52,831.69

ICAA On 06/11/2014	Can-Do Interest Rate	Sell	464	0.00
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	464	67,345.89
ICAA On 06/11/2014	Can-Do Interest Rate	Sell	464	0.00
ICAA On 06/11/2014	Can-Do Interest Rate	Buy	464	67,342.64

R186 Bond Future

R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,085.25
R186 On 06/11/2014	Bond Future	Buy	50	6,085.25
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Sell	82	0.00
R186 On 06/11/2014	Bond Future	Buy	82	9,985.31
R186 On 06/11/2014	Bond Future	Buy	82	9,985.31
R186 On 06/11/2014	Bond Future	Sell	82	0.00

R202 Bond Future

R202 On 06/11/2014	Bond Future	Sell	65	0.00
R202 On 06/11/2014	Bond Future	Buy	65	15,155.66
R202 On 06/11/2014	Bond Future	Sell	1,000	0.00
R202 On 06/11/2014	Bond Future	Buy	1,000	234,393.00

R2044 Bond Future

2044 On 06/11/2014	Bond Future	Buy	39	3,936.10
2044 On 06/11/2014	Bond Future	Sell	39	0.00
2044 On 06/11/2014	Bond Future	Buy	82	8,275.90
2044 On 06/11/2014	Bond Future	Sell	82	0.00
2044 On 06/11/2014	Bond Future	Buy	121	12,212.01
2044 On 06/11/2014	Bond Future	Sell	121	0.00

R207 Bond Future

R207 On 06/11/2014	Bond Future	Sell	1	0.00
R207 On 06/11/2014	Bond Future	Buy	1	100.63
R207 On 06/11/2014	Bond Future	Sell	1	0.00
R207 On 06/11/2014	Bond Future	Buy	1	100.63
R207 On 06/11/2014	Bond Future	Sell	3	0.00
R207 On 06/11/2014	Bond Future	Buy	3	301.90
R207 On 06/11/2014	Bond Future	Sell	4	0.00
R207 On 06/11/2014	Bond Future	Buy	4	402.53
R207 On 06/11/2014	Bond Future	Sell	5	0.00
R207 On 06/11/2014	Bond Future	Buy	5	503.38
R207 On 06/11/2014	Bond Future	Sell	7	0.00
R207 On 06/11/2014	Bond Future	Buy	7	704.73
R207 On 06/11/2014	Bond Future	Sell	10	0.00
R207 On 06/11/2014	Bond Future	Buy	10	1,006.33
R207 On 06/11/2014	Bond Future	Sell	10	0.00
R207 On 06/11/2014	Bond Future	Buy	10	1,006.33

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R207 On 06/11/2014			Sell	11	0.00
R207 On 06/11/2014			Buy	11	1,107.43
R207 On 06/11/2014			Sell	12	0.00
R207 On 06/11/2014			Buy	12	1,207.60
R207 On 06/11/2014			Sell	12	0.00
R207 On 06/11/2014			Buy	12	1,207.60
R207 On 06/11/2014			Sell	14	0.00
R207 On 06/11/2014			Buy	14	1,409.46
R207 On 06/11/2014			Sell	16	0.00
R207 On 06/11/2014			Buy	16	1,610.13
R207 On 06/11/2014			Sell	18	0.00
R207 On 06/11/2014			Buy	18	1,811.40
R207 On 06/11/2014			Sell	20	0.00
R207 On 06/11/2014			Buy	20	2,012.66
R207 On 06/11/2014			Sell	22	0.00
R207 On 06/11/2014			Buy	22	2,213.93
R207 On 06/11/2014			Sell	33	0.00
R207 On 06/11/2014			Buy	33	3,322.30
R207 On 06/11/2014			Sell	33	0.00
R207 On 06/11/2014			Buy	33	3,322.30
R207 On 06/11/2014			Sell	37	0.00
R207 On 06/11/2014			Buy	37	3,725.00
R207 On 06/11/2014			Sell	39	0.00
R207 On 06/11/2014			Buy	39	3,926.35
R207 On 06/11/2014			Sell	50	0.00
R207 On 06/11/2014			Buy	50	5,033.78
R207 On 06/11/2014			Sell	55	0.00
R207 On 06/11/2014			Buy	55	5,537.16
R207 On 06/11/2014			Sell	64	0.00
R207 On 06/11/2014			Buy	64	6,443.24
R207 On 06/11/2014			Sell	66	0.00
R207 On 06/11/2014			Buy	66	6,641.79
R207 On 06/11/2014			Sell	69	0.00
R207 On 06/11/2014			Buy	69	6,946.62
R207 On 06/11/2014			Sell	95	0.00
R207 On 06/11/2014			Buy	95	9,560.15
R207 On 06/11/2014			Sell	169	0.00
R207 On 06/11/2014			Buy	169	17,014.18
R207 On 06/11/2014			Sell	200	0.00
R207 On 06/11/2014			Buy	200	20,126.63
R207 On 06/11/2014			Buy	490	49,310.23
R207 On 06/11/2014			Sell	490	0.00

R207 On 06/11/2014	Bond Future	Buy	586	58,995.91
R207 On 06/11/2014	Bond Future	Sell	586	0.00
Grand Total for Daily Detailed Turnover:			5,127	780,913.88