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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 14/05/2014

TO DATE : 14/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/08/2014			Buy	1	119.24
R186 On 07/08/2014			Sell	1	0.00
R186 On 07/08/2014			Buy	4	476.94
R186 On 07/08/2014			Sell	4	0.00
R186 On 07/08/2014			Buy	4	476.94
R186 On 07/08/2014			Sell	4	0.00
R186 On 07/08/2014			Buy	4	476.94
R186 On 07/08/2014			Sell	4	0.00
R186 On 07/08/2014			Buy	16	1,907.77
R186 On 07/08/2014			Sell	16	0.00
R186 On 07/08/2014			Buy	25	2,980.89
R186 On 07/08/2014			Sell	25	0.00
R186 On 07/08/2014			Buy	27	3,219.36
R186 On 07/08/2014			Sell	27	0.00

R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,975.26
R186 On 07/08/2014	Bond Future	Buy	50	5,975.26
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,975.26
R186 On 07/08/2014	Bond Future	Buy	53	6,319.49
R186 On 07/08/2014	Bond Future	Sell	53	0.00
R186 On 07/08/2014	Bond Future	Buy	66	7,869.55
R186 On 07/08/2014	Bond Future	Sell	66	0.00
R186 On 07/08/2014	Bond Future	Sell	150	0.00
R186 On 07/08/2014	Bond Future	Buy	150	17,925.79
R186 On 07/08/2014	Bond Future	Buy	200	23,847.13
R186 On 07/08/2014	Bond Future	Sell	200	0.00

R204 Bond Future

R204 On 07/08/2014	Bond Future	Buy	6	618.30
R204 On 07/08/2014	Bond Future	Sell	6	0.00
R204 On 07/08/2014	Bond Future	Buy	10	1,030.51
R204 On 07/08/2014	Bond Future	Sell	10	0.00
R204 On 07/08/2014	Bond Future	Buy	16	1,648.81
R204 On 07/08/2014	Bond Future	Sell	16	0.00
R204 On 07/08/2014	Bond Future	Buy	18	1,854.91
R204 On 07/08/2014	Bond Future	Sell	18	0.00
R204 On 07/08/2014	Bond Future	Buy	20	2,061.02
R204 On 07/08/2014	Bond Future	Sell	20	0.00
R204 On 07/08/2014	Bond Future	Buy	60	6,183.05
R204 On 07/08/2014	Bond Future	Sell	60	0.00
R204 On 07/08/2014	Bond Future	Buy	74	7,625.76
R204 On 07/08/2014	Bond Future	Sell	74	0.00
R204 On 07/08/2014	Bond Future	Buy	106	10,923.38
R204 On 07/08/2014	Bond Future	Sell	106	0.00
R204 On 07/08/2014	Bond Future	Buy	131	13,499.65
R204 On 07/08/2014	Bond Future	Sell	131	0.00
R204 On 07/08/2014	Bond Future	Buy	137	14,117.95
R204 On 07/08/2014	Bond Future	Sell	137	0.00
R204 On 07/08/2014	Bond Future	Buy	188	19,373.54
R204 On 07/08/2014	Bond Future	Sell	188	0.00
R204 On 07/08/2014	Bond Future	Buy	805	82,955.85
R204 On 07/08/2014	Bond Future	Sell	805	0.00
R204 On 07/08/2014	Bond Future	Sell	1,571	0.00
R204 On 07/08/2014	Bond Future	Buy	1,571	161,892.73

R209 Bond Future

R209 On 07/08/2014	Bond Future	Sell	4	0.00
R209 On 07/08/2014	Bond Future	Buy	4	312.72

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 07/08/2014	Bond Future		Sell	6	0.00
R209 On 07/08/2014	Bond Future		Buy	6	469.08
R209 On 07/08/2014	Bond Future		Sell	21	0.00
R209 On 07/08/2014	Bond Future		Buy	21	1,641.78
R209 On 07/08/2014	Bond Future		Sell	32	0.00
R209 On 07/08/2014	Bond Future		Buy	32	2,501.76
R209 On 07/08/2014	Bond Future		Sell	50	0.00
R209 On 07/08/2014	Bond Future		Buy	50	3,909.00
R209 On 07/08/2014	Bond Future		Sell	73	0.00
R209 On 07/08/2014	Bond Future		Buy	73	5,707.14
R209 On 07/08/2014	Bond Future		Sell	79	0.00
R209 On 07/08/2014	Bond Future		Buy	79	6,176.22
R209 On 07/08/2014	Bond Future		Sell	103	0.00
R209 On 07/08/2014	Bond Future		Buy	103	8,052.54
R209 On 07/08/2014	Bond Future		Sell	137	0.00
R209 On 07/08/2014	Bond Future		Buy	137	10,710.66
R209 On 07/08/2014	Bond Future		Sell	505	0.00
R209 On 07/08/2014	Bond Future		Buy	505	39,480.91
Grand Total for Daily Detailed Turnover:				4,852	486,293.12