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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/07/2014

TO DATE : 15/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Buy	1	118.04
R186 On 07/08/2014			Sell	1	0.00
R186 On 07/08/2014			Buy	8	944.35
R186 On 07/08/2014			Sell	8	0.00
R186 On 07/08/2014			Buy	9	1,062.39
R186 On 07/08/2014			Sell	9	0.00
R186 On 07/08/2014			Buy	32	3,777.38
R186 On 07/08/2014			Sell	32	0.00
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,898.90
R186 On 07/08/2014			Buy	50	5,888.33
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,888.33

R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,888.33
R186 On 07/08/2014	Bond Future	Buy	100	11,804.33
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Sell	130	0.00
R186 On 07/08/2014	Bond Future	Buy	130	14,909.36
R186 On 07/08/2014	Bond Future	Buy	130	14,909.36
R186 On 07/08/2014	Bond Future	Sell	130	0.00
R186 On 07/08/2014	Bond Future	Sell	130	0.00
R186 On 07/08/2014	Bond Future	Buy	130	14,909.36
R186 On 07/08/2014	Bond Future	Sell	130	0.00
R186 On 07/08/2014	Bond Future	Buy	130	14,909.36
R186 On 07/08/2014	Bond Future	Sell	150	0.00
R186 On 07/08/2014	Bond Future	Buy	150	17,684.14
R186 On 07/08/2014	Bond Future	Buy	200	23,595.58
R186 On 07/08/2014	Bond Future	Sell	200	0.00
R186 On 07/08/2014	Bond Future	Buy	250	29,510.81
R186 On 07/08/2014	Bond Future	Sell	250	0.00
R186 On 07/08/2014	Bond Future	Sell	400	0.00
R186 On 07/08/2014	Bond Future	Buy	400	47,217.30

**R202 Bond Future**

R202 On 06/11/2014	Bond Future	Buy	13	3,034.76
R202 On 06/11/2014	Bond Future	Sell	13	0.00
R202 On 06/11/2014	Bond Future	Sell	13	0.00
R202 On 06/11/2014	Bond Future	Buy	13	3,037.93
R202 On 06/11/2014	Bond Future	Buy	22	5,135.74
R202 On 06/11/2014	Bond Future	Sell	22	0.00
R202 On 06/11/2014	Bond Future	Sell	22	0.00
R202 On 06/11/2014	Bond Future	Buy	22	5,141.11
R202 On 06/11/2014	Bond Future	Buy	45	10,504.92
R202 On 06/11/2014	Bond Future	Sell	45	0.00
R202 On 06/11/2014	Bond Future	Sell	45	0.00
R202 On 06/11/2014	Bond Future	Buy	45	10,515.92
R202 On 06/11/2014	Bond Future	Buy	99	23,110.83
R202 On 06/11/2014	Bond Future	Sell	99	0.00
R202 On 06/11/2014	Bond Future	Sell	99	0.00
R202 On 06/11/2014	Bond Future	Buy	99	23,135.01
R202 On 06/11/2014	Bond Future	Buy	145	33,849.20
R202 On 06/11/2014	Bond Future	Sell	145	0.00
R202 On 06/11/2014	Bond Future	Sell	145	0.00
R202 On 06/11/2014	Bond Future	Buy	145	33,884.62
R202 On 06/11/2014	Bond Future	Sell	196	0.00
R202 On 06/11/2014	Bond Future	Buy	196	45,802.65
R202 On 06/11/2014	Bond Future	Buy	196	45,754.78
R202 On 06/11/2014	Bond Future	Sell	196	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R202 On 06/11/2014	Bond Future		Buy	201	46,921.99
R202 On 06/11/2014	Bond Future		Sell	201	0.00
R202 On 06/11/2014	Bond Future		Sell	201	0.00
R202 On 06/11/2014	Bond Future		Buy	201	46,971.09
R202 On 06/11/2014	Bond Future		Buy	1,964	458,481.52
R202 On 06/11/2014	Bond Future		Sell	1,964	0.00
R202 On 06/11/2014	Bond Future		Sell	1,964	0.00
R202 On 06/11/2014	Bond Future		Buy	1,964	458,961.27
R202 On 06/11/2014	Bond Future		Buy	3,112	726,473.78
R202 On 06/11/2014	Bond Future		Sell	3,112	0.00
R202 On 06/11/2014	Bond Future		Sell	3,112	0.00
R202 On 06/11/2014	Bond Future		Buy	3,112	727,233.94
R202 On 06/11/2014	Bond Future		Buy	5,206	1,215,302.85
R202 On 06/11/2014	Bond Future		Sell	5,206	0.00
R202 On 06/11/2014	Bond Future		Sell	5,206	0.00
R202 On 06/11/2014	Bond Future		Buy	5,206	1,216,574.52
R202 On 06/11/2014	Bond Future		Buy	10,997	2,567,169.70
R202 On 06/11/2014	Bond Future		Sell	10,997	0.00
R202 On 06/11/2014	Bond Future		Sell	10,997	0.00
R202 On 06/11/2014	Bond Future		Buy	10,997	2,569,855.94
R202 On 06/11/2014	Bond Future		Buy	22,000	5,135,740.06
R202 On 06/11/2014	Bond Future		Sell	22,000	0.00
R202 On 06/11/2014	Bond Future		Sell	22,000	0.00
R202 On 06/11/2014	Bond Future		Buy	22,000	5,141,114.00
<b>R203 Bond Future</b>					
R203 On 07/08/2014	Bond Future		Sell	19	0.00
R203 On 07/08/2014	Bond Future		Buy	19	2,014.80
R203 On 07/08/2014	Bond Future		Buy	19	2,014.80
R203 On 07/08/2014	Bond Future		Sell	19	0.00
<b>R204 Bond Future</b>					
R204 On 07/08/2014	Bond Future		Buy	28	2,877.60
R204 On 07/08/2014	Bond Future		Sell	28	0.00
R204 On 07/08/2014	Bond Future		Buy	28	2,877.60
R204 On 07/08/2014	Bond Future		Sell	28	0.00
<b>R2048 Bond Future</b>					
R248 On 06/11/2014	Bond Future		Sell	1	0.00
R248 On 06/11/2014	Bond Future		Buy	1	97.78
R248 On 06/11/2014	Bond Future		Sell	4	0.00

R248 On 06/11/2014	Bond Future	Buy	4	391.11
R248 On 06/11/2014	Bond Future	Sell	5	0.00
R248 On 06/11/2014	Bond Future	Buy	5	488.89
R248 On 06/11/2014	Bond Future	Sell	5	0.00
R248 On 06/11/2014	Bond Future	Buy	5	488.89
R248 On 06/11/2014	Bond Future	Sell	12	0.00
R248 On 06/11/2014	Bond Future	Buy	12	1,173.34
R248 On 06/11/2014	Bond Future	Sell	13	0.00
R248 On 06/11/2014	Bond Future	Buy	13	1,271.11
R248 On 06/11/2014	Bond Future	Sell	16	0.00
R248 On 06/11/2014	Bond Future	Buy	16	1,564.45
R248 On 06/11/2014	Bond Future	Sell	21	0.00
R248 On 06/11/2014	Bond Future	Buy	21	2,053.34
R248 On 06/11/2014	Bond Future	Buy	22	2,151.12
R248 On 06/11/2014	Bond Future	Sell	22	0.00
R248 On 06/11/2014	Bond Future	Sell	49	0.00
R248 On 06/11/2014	Bond Future	Buy	49	4,791.12
R248 On 06/11/2014	Bond Future	Sell	62	0.00
R248 On 06/11/2014	Bond Future	Buy	62	6,062.24
R248 On 06/11/2014	Bond Future	Buy	210	20,533.38
R248 On 06/11/2014	Bond Future	Sell	210	0.00
R248 On 06/11/2014	Bond Future	Sell	300	0.00
R248 On 06/11/2014	Bond Future	Buy	300	29,286.63
R248 On 06/11/2014	Bond Future	Sell	300	0.00
R248 On 06/11/2014	Bond Future	Buy	300	29,286.63

**R207 Bond Future**

R207 On 07/08/2014	Bond Future	Sell	21	0.00
R207 On 07/08/2014	Bond Future	Buy	21	2,061.94
R207 On 07/08/2014	Bond Future	Buy	21	2,061.94
R207 On 07/08/2014	Bond Future	Sell	21	0.00

**R208 Bond Futures**

R208 On 07/08/2014	Bond Future	Buy	170	16,369.30
R208 On 07/08/2014	Bond Future	Sell	170	0.00

**R209 Bond Future**

R209 On 07/08/2014	Bond Future	Sell	100	0.00
R209 On 07/08/2014	Bond Future	Buy	100	895.00
R209 On 06/11/2014	Bond Future	Sell	100	0.00
R209 On 06/11/2014	Bond Future	Buy	100	901.90

**R213 Bond Future**

R213 On 07/08/2014	Bond Future	Buy	130	11,456.72
R213 On 07/08/2014	Bond Future	Sell	130	0.00
R213 On 07/08/2014	Bond Future	Sell	130	0.00

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<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R213 On 07/08/2014 Bond Future			Buy	130	11,456.72
<b>Grand Total for Daily Detailed Turnover:</b>				<b>91,656</b>	<b>20,927,252.08</b>

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