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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/07/2014

TO DATE : 18/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 07/08/2014			Buy	1	119.25
R186 On 07/08/2014			Sell	1	0.00
R186 On 07/08/2014			Buy	8	954.02
R186 On 07/08/2014			Sell	8	0.00
R186 On 07/08/2014			Buy	9	1,073.27
R186 On 07/08/2014			Sell	9	0.00
R186 On 06/11/2014			Buy	17	2,063.62
R186 On 06/11/2014			Sell	17	0.00
R186 On 07/08/2014			Buy	25	2,981.30
R186 On 07/08/2014			Sell	25	0.00
R186 On 07/08/2014			Buy	25	2,981.30
R186 On 07/08/2014			Sell	25	0.00
R186 On 07/08/2014			Buy	32	3,816.06
R186 On 07/08/2014			Sell	32	0.00

R186 On 06/11/2014	Bond Future	Buy	33	4,005.85
R186 On 06/11/2014	Bond Future	Sell	33	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,069.47
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,925.20
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Sell	200	0.00
R186 On 07/08/2014	Bond Future	Buy	200	23,850.40
R186 On 07/08/2014	Bond Future	Buy	200	23,850.40
R186 On 07/08/2014	Bond Future	Sell	200	0.00

R2037 Bond Future

2037 On 07/08/2014	Bond Future	Sell	14	0.00
2037 On 07/08/2014	Bond Future	Buy	14	1,361.02
2037 On 07/08/2014	Bond Future	Sell	14	0.00
2037 On 07/08/2014	Bond Future	Buy	14	1,361.36

R209 Bond Future

R209 On 07/08/2014	Bond Future	Buy	17	1,332.64
R209 On 07/08/2014	Bond Future	Sell	17	0.00
R209 On 07/08/2014	Bond Future	Buy	17	1,332.97
R209 On 07/08/2014	Bond Future	Sell	17	0.00

R213 Bond Future

R213 On 07/08/2014	Bond Future	Buy	15	1,343.16
R213 On 07/08/2014	Bond Future	Sell	15	0.00
R213 On 07/08/2014	Bond Future	Buy	15	1,343.45
R213 On 07/08/2014	Bond Future	Sell	15	0.00

Grand Total for Daily Detailed Turnover:

792 91,764.76