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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 23/07/2014

TO DATE : 23/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
All Bond Index					
ALBI On 07/08/2014	Index Future		Sell	4	0.00
ALBI On 07/08/2014	Index Future		Buy	4	18,369.32
ALBI On 07/08/2014	Index Future		Sell	4	0.00
ALBI On 07/08/2014	Index Future		Buy	4	18,400.12
ALBI On 07/08/2014	Index Future		Sell	150	0.00
ALBI On 07/08/2014	Index Future		Buy	150	691,041.00
ALBI On 07/08/2014	Index Future		Sell	150	0.00
ALBI On 07/08/2014	Index Future		Buy	150	691,041.00
ALBI On 07/08/2014	Index Future		Buy	150	691,041.00
ALBI On 07/08/2014	Index Future		Sell	150	0.00
ALBI On 06/11/2014	Index Future		Sell	150	0.00
ALBI On 06/11/2014	Index Future		Sell	150	0.00
ALBI On 06/11/2014	Index Future		Buy	150	701,944.50
ALBI On 06/11/2014	Index Future		Sell	150	0.00

ALBI On 06/11/2014	Index Future	Buy	150	702,124.50
ALBI On 06/11/2014	Index Future	Buy	150	701,974.50
ALBI On 06/11/2014	Index Future	Sell	150	0.00
ALBI On 06/11/2014	Index Future	Sell	150	0.00
ALBI On 06/11/2014	Index Future	Buy	150	701,944.50
ALBI On 06/11/2014	Index Future	Buy	150	702,124.50

I2038 Bond Future

2038 On 07/08/2014	Bond Future	Buy	120	14,575.32
2038 On 07/08/2014	Bond Future	Sell	120	0.00

R2030 Bond Future

2030 On 06/11/2014	Bond Future	Sell	4	0.00
2030 On 06/11/2014	Bond Future	Buy	4	388.67
2030 On 06/11/2014	Bond Future	Sell	4	0.00
2030 On 06/11/2014	Bond Future	Buy	4	388.67

R2037 Bond Future

2037 On 07/08/2014	Bond Future	Sell	150	0.00
2037 On 07/08/2014	Bond Future	Buy	150	14,475.46

R204 Bond Future

R204 On 07/08/2014	Bond Future	Sell	55	0.00
R204 On 07/08/2014	Bond Future	Buy	55	5,693.15

R207 Bond Future

R207 On 07/08/2014	Bond Future	Sell	50	0.00
R207 On 07/08/2014	Bond Future	Buy	50	4,959.62

R209 Bond Future

R209 On 07/08/2014	Bond Future	Buy	7	546.92
R209 On 07/08/2014	Bond Future	Sell	7	0.00
R209 On 07/08/2014	Bond Future	Buy	18	1,406.37
R209 On 07/08/2014	Bond Future	Sell	18	0.00
R209 On 07/08/2014	Bond Future	Buy	227	17,735.89
R209 On 07/08/2014	Bond Future	Sell	227	0.00
R209 On 07/08/2014	Bond Future	Buy	252	19,689.18
R209 On 07/08/2014	Bond Future	Sell	252	0.00

Grand Total for Daily Detailed Turnover:

2,095 5,699,864.20