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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/08/2014

TO DATE : 15/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 06/11/2014	Index Future		Sell	2	0.00
IGOV On 06/11/2014	Index Future		Buy	2	4,401.40
IGOV On 06/11/2014	Index Future		Sell	2	0.00
IGOV On 06/11/2014	Index Future		Buy	2	4,398.00
R186 Bond Future					
R186 On 06/11/2014	Bond Future		Buy	1	120.71
R186 On 06/11/2014	Bond Future		Sell	1	0.00
R186 On 06/11/2014	Bond Future		Buy	4	482.83
R186 On 06/11/2014	Bond Future		Sell	4	0.00
R186 On 06/11/2014	Bond Future		Buy	4	482.83
R186 On 06/11/2014	Bond Future		Sell	4	0.00
R186 On 06/11/2014	Bond Future		Buy	10	1,207.06
R186 On 06/11/2014	Bond Future		Sell	10	0.00

R186 On 06/11/2014	Bond Future	Buy	11	1,327.77
R186 On 06/11/2014	Bond Future	Sell	11	0.00
R186 On 06/11/2014	Bond Future	Buy	33	3,983.31
R186 On 06/11/2014	Bond Future	Sell	33	0.00
R186 On 06/11/2014	Bond Future	Buy	99	11,949.92
R186 On 06/11/2014	Bond Future	Sell	99	0.00
R186 On 06/11/2014	Bond Future	Buy	101	12,191.34
R186 On 06/11/2014	Bond Future	Sell	101	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,148.53
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,147.93
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	384	46,351.22
R186 On 06/11/2014	Bond Future	Sell	384	0.00
R186 On 06/11/2014	Bond Future	Buy	549	66,267.75
R186 On 06/11/2014	Bond Future	Sell	549	0.00
R186 On 06/11/2014	Bond Future	Buy	1,076	129,879.97
R186 On 06/11/2014	Bond Future	Sell	1,076	0.00
R186 On 06/11/2014	Bond Future	Buy	1,154	139,295.06
R186 On 06/11/2014	Bond Future	Sell	1,154	0.00
R186 On 06/11/2014	Bond Future	Buy	1,652	199,406.79
R186 On 06/11/2014	Bond Future	Sell	1,652	0.00

R202 Bond Future

R202 On 06/11/2014	Bond Future	Buy	50	11,567.90
R202 On 06/11/2014	Bond Future	Sell	50	0.00

Grand Total for Daily Detailed Turnover:

5,532 681,610.30