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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 04/07/2014

TO DATE : 04/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2038 Bond Future</b>					
2038 On 06/11/2014			Buy	1	123.27
2038 On 06/11/2014			Sell	1	0.00
2038 On 06/11/2014			Buy	1	123.27
2038 On 06/11/2014			Sell	1	0.00
2038 On 06/11/2014			Buy	2	246.54
2038 On 06/11/2014			Sell	2	0.00
2038 On 06/11/2014			Buy	2	246.54
2038 On 06/11/2014			Sell	2	0.00
2038 On 06/11/2014			Buy	2	246.54
2038 On 06/11/2014			Sell	2	0.00
2038 On 06/11/2014			Buy	2	246.54
2038 On 06/11/2014			Sell	2	0.00
2038 On 06/11/2014			Buy	3	369.80
2038 On 06/11/2014			Sell	3	0.00

2038 On 06/11/2014	Bond Future	Buy	4	493.07
2038 On 06/11/2014	Bond Future	Sell	4	0.00
2038 On 06/11/2014	Bond Future	Buy	4	493.07
2038 On 06/11/2014	Bond Future	Sell	4	0.00
2038 On 06/11/2014	Bond Future	Buy	4	493.07
2038 On 06/11/2014	Bond Future	Sell	4	0.00
2038 On 06/11/2014	Bond Future	Buy	5	616.34
2038 On 06/11/2014	Bond Future	Sell	5	0.00
2038 On 06/11/2014	Bond Future	Buy	8	986.14
2038 On 06/11/2014	Bond Future	Sell	8	0.00
2038 On 06/11/2014	Bond Future	Buy	9	1,109.41
2038 On 06/11/2014	Bond Future	Sell	9	0.00
2038 On 06/11/2014	Bond Future	Buy	10	1,232.68
2038 On 06/11/2014	Bond Future	Sell	10	0.00
2038 On 06/11/2014	Bond Future	Buy	11	1,355.95
2038 On 06/11/2014	Bond Future	Sell	11	0.00
2038 On 06/11/2014	Bond Future	Buy	21	2,588.63
2038 On 06/11/2014	Bond Future	Sell	21	0.00
2038 On 06/11/2014	Bond Future	Buy	24	2,958.43
2038 On 06/11/2014	Bond Future	Sell	24	0.00
2038 On 06/11/2014	Bond Future	Buy	31	3,821.31
2038 On 06/11/2014	Bond Future	Sell	31	0.00
2038 On 06/11/2014	Bond Future	Sell	36	0.00
2038 On 06/11/2014	Bond Future	Buy	36	4,437.65
2038 On 06/11/2014	Bond Future	Buy	62	7,642.62
2038 On 06/11/2014	Bond Future	Sell	62	0.00
2038 On 06/11/2014	Bond Future	Buy	71	8,752.03
2038 On 06/11/2014	Bond Future	Sell	71	0.00
2038 On 06/11/2014	Bond Future	Buy	81	9,984.71
2038 On 06/11/2014	Bond Future	Sell	81	0.00
2038 On 06/11/2014	Bond Future	Buy	166	20,462.49
2038 On 06/11/2014	Bond Future	Sell	166	0.00
2038 On 06/11/2014	Bond Future	Buy	340	41,911.12
2038 On 06/11/2014	Bond Future	Sell	340	0.00
2038 On 06/11/2014	Bond Future	Sell	900	0.00
2038 On 06/11/2014	Bond Future	Buy	900	110,941.20

**R186 Bond Future**

R186 On 07/08/2014	Bond Future	Buy	1,500	176,059.35
R186 On 07/08/2014	Bond Future	Sell	1,500	0.00
R186 On 07/08/2014	Bond Future	Sell	1,500	0.00
R186 On 07/08/2014	Bond Future	Buy	1,500	176,059.35

**Grand Total for Daily Detailed Turnover:**

**4,800**

**574,001.10**