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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 11/07/2014 **TO DATE : 11/07/2014**

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future						
R186 On 07/08/2014	Bond Future			Buy	1	117.90
R186 On 07/08/2014	Bond Future			Sell	1	0.00
R186 On 07/08/2014	Bond Future			Buy	300	35,453.41
R186 On 07/08/2014	Bond Future			Sell	300	0.00
R204 Bond Future						
R204 On 07/08/2014	Bond Future			Buy	1	102.64
R204 On 07/08/2014	Bond Future			Sell	1	0.00
R2048 Bond Future						
R248 On 07/08/2014	Bond Future			Sell	30	0.00
R248 On 07/08/2014	Bond Future			Buy	30	3,004.56
R248 On 07/08/2014	Bond Future			Sell	40	0.00
R248 On 07/08/2014	Bond Future			Buy	40	4,006.08

R248 On 07/08/2014	Bond Future	Sell	60	0.00
R248 On 07/08/2014	Bond Future	Buy	60	6,009.13
R248 On 07/08/2014	Bond Future	Sell	130	0.00
R248 On 07/08/2014	Bond Future	Buy	130	13,019.77
R248 On 07/08/2014	Bond Future	Sell	150	0.00
R248 On 07/08/2014	Bond Future	Buy	150	15,022.82
R248 On 07/08/2014	Bond Future	Sell	190	0.00
R248 On 07/08/2014	Bond Future	Buy	190	19,028.90
R248 On 07/08/2014	Bond Future	Sell	220	0.00
R248 On 07/08/2014	Bond Future	Buy	220	22,033.46
R248 On 07/08/2014	Bond Future	Sell	230	0.00
R248 On 07/08/2014	Bond Future	Buy	230	23,034.99
R248 On 07/08/2014	Bond Future	Sell	670	0.00
R248 On 07/08/2014	Bond Future	Buy	670	67,101.91
R248 On 07/08/2014	Bond Future	Sell	1,110	0.00
R248 On 07/08/2014	Bond Future	Buy	1,110	111,168.84
R248 On 07/08/2014	Bond Future	Sell	2,830	0.00
R248 On 07/08/2014	Bond Future	Buy	2,830	283,430.47
R214 Bond Future				
R214 On 07/08/2014	Bond Future	Buy	1	77.56
R214 On 07/08/2014	Bond Future	Sell	1	0.00
Grand Total for Daily Detailed Turnover:			**5,963**	**602,612.46**