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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 17/07/2014

TO DATE : 17/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R157 Bond Future</b>					
R157 On 07/08/2014			Buy	31	3,488.86
R157 On 07/08/2014			Sell	31	0.00
R157 On 07/08/2014			Buy	577	64,937.75
R157 On 07/08/2014			Sell	577	0.00
R157 On 07/08/2014			Buy	2,235	251,535.30
R157 On 07/08/2014			Sell	2,235	0.00
R157 On 07/08/2014			Buy	2,594	291,938.51
R157 On 07/08/2014			Sell	2,594	0.00
R157 On 07/08/2014			Buy	5,437	611,900.42
R157 On 07/08/2014			Sell	5,437	0.00
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Buy	2	237.72
R186 On 07/08/2014			Sell	2	0.00

R186 On 07/08/2014	Bond Future	Buy	12	1,426.30
R186 On 07/08/2014	Bond Future	Sell	12	0.00
R186 On 07/08/2014	Bond Future	Buy	13	1,545.16
R186 On 07/08/2014	Bond Future	Sell	13	0.00
R186 On 06/11/2014	Bond Future	Sell	20	0.00
R186 On 06/11/2014	Bond Future	Buy	20	164.86
R186 On 07/08/2014	Bond Future	Buy	25	2,971.46
R186 On 07/08/2014	Bond Future	Sell	25	0.00
R186 On 07/08/2014	Bond Future	Buy	25	2,971.46
R186 On 07/08/2014	Bond Future	Sell	25	0.00
R186 On 07/08/2014	Bond Future	Buy	48	5,705.20
R186 On 07/08/2014	Bond Future	Sell	48	0.00
R186 On 07/08/2014	Bond Future	Buy	75	8,914.37
R186 On 07/08/2014	Bond Future	Sell	75	0.00
R186 On 07/08/2014	Bond Future	Buy	100	11,885.83
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Sell	300	0.00
R186 On 07/08/2014	Bond Future	Buy	300	35,657.49
R186 On 07/08/2014	Bond Future	Buy	300	35,657.49
R186 On 07/08/2014	Bond Future	Sell	300	0.00

**R203 Bond Future**

R203 On 06/11/2014	Bond Future	Buy	21	2,182.39
R203 On 06/11/2014	Bond Future	Sell	21	0.00
R203 On 06/11/2014	Bond Future	Buy	31	3,221.63
R203 On 06/11/2014	Bond Future	Sell	31	0.00
R203 On 06/11/2014	Bond Future	Buy	101	10,496.28
R203 On 06/11/2014	Bond Future	Sell	101	0.00
R203 On 06/11/2014	Bond Future	Sell	153	0.00
R203 On 06/11/2014	Bond Future	Buy	153	15,900.31
R203 On 06/11/2014	Bond Future	Sell	153	0.00
R203 On 06/11/2014	Bond Future	Buy	153	15,900.31
R203 On 06/11/2014	Bond Future	Sell	153	0.00
R203 On 06/11/2014	Bond Future	Buy	153	15,900.31

**R204 Bond Future**

R204 On 06/11/2014	Bond Future	Buy	5	524.09
R204 On 06/11/2014	Bond Future	Sell	5	0.00
R204 On 06/11/2014	Bond Future	Buy	8	838.55
R204 On 06/11/2014	Bond Future	Sell	8	0.00
R204 On 06/11/2014	Bond Future	Buy	10	1,048.19
R204 On 06/11/2014	Bond Future	Sell	10	0.00
R204 On 06/11/2014	Bond Future	Buy	10	1,048.19
R204 On 06/11/2014	Bond Future	Sell	10	0.00
R204 On 06/11/2014	Bond Future	Buy	32	3,354.20
R204 On 06/11/2014	Bond Future	Sell	32	0.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R204 On 06/11/2014			Buy	71	7,442.12
R204 On 06/11/2014			Sell	71	0.00
R204 On 06/11/2014			Buy	136	14,255.34
R204 On 06/11/2014			Sell	136	0.00
<b>R2048 Bond Future</b>					
R248 On 06/11/2014			Sell	10	0.00
R248 On 06/11/2014			Buy	10	993.30
R248 On 06/11/2014			Sell	10	0.00
R248 On 06/11/2014			Buy	10	993.30
R248 On 06/11/2014			Sell	40	0.00
R248 On 06/11/2014			Buy	40	3,973.19
R248 On 06/11/2014			Sell	60	0.00
R248 On 06/11/2014			Buy	60	5,959.78
R248 On 06/11/2014			Sell	110	0.00
R248 On 06/11/2014			Buy	110	10,926.27
R248 On 06/11/2014			Sell	110	0.00
R248 On 06/11/2014			Buy	110	10,926.27
R248 On 06/11/2014			Sell	140	0.00
R248 On 06/11/2014			Buy	140	13,906.16
R248 On 06/11/2014			Sell	150	0.00
R248 On 06/11/2014			Buy	150	14,899.46
R248 On 06/11/2014			Sell	480	0.00
R248 On 06/11/2014			Buy	480	47,678.28
R248 On 06/11/2014			Buy	1,110	110,256.01
R248 On 06/11/2014			Sell	1,110	0.00
<b>R207 Bond Future</b>					
R207 On 06/11/2014			Sell	27	0.00
R207 On 06/11/2014			Buy	27	2,708.75
R207 On 06/11/2014			Buy	27	2,708.75
R207 On 06/11/2014			Sell	27	0.00
<b>R212 Bond Future</b>					
R212 On 06/11/2014			Buy	320	44,235.35
R212 On 06/11/2014			Sell	320	0.00
R212 On 06/11/2014			Buy	450	62,204.71
R212 On 06/11/2014			Sell	450	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>15,722</b>	<b>1,755,419.66</b>