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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/07/2014 **TO DATE : 25/07/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
I2038 Bond Future					
2038 On 06/11/2014 Bond Future			Sell	16	0.00
2038 On 06/11/2014 Bond Future			Buy	16	1,962.11
2038 On 06/11/2014 Bond Future			Sell	16	0.00
2038 On 06/11/2014 Bond Future			Buy	16	1,962.11
R186 Bond Future					
R186 On 07/08/2014 Bond Future			Sell	50	0.00
R186 On 07/08/2014 Bond Future			Buy	50	5,975.39
R186 On 07/08/2014 Bond Future			Sell	50	0.00
R186 On 07/08/2014 Bond Future			Buy	50	5,975.39
R186 On 07/08/2014 Bond Future			Buy	50	5,971.34
R186 On 07/08/2014 Bond Future			Sell	50	0.00
R186 On 07/08/2014 Bond Future			Sell	100	0.00
R186 On 07/08/2014 Bond Future			Buy	100	12,010.76

R186 On 07/08/2014 Bond Future	Buy	150	17,939.12
R186 On 07/08/2014 Bond Future	Sell	150	0.00
R186 On 07/08/2014 Bond Future	Sell	200	0.00
R186 On 07/08/2014 Bond Future	Buy	200	23,898.01
R203 Bond Future			
R203 On 07/08/2014 Bond Future	Buy	19	2,024.82
R203 On 07/08/2014 Bond Future	Sell	19	0.00
R203 On 06/11/2014 Bond Future	Buy	19	1,976.00
R203 On 06/11/2014 Bond Future	Sell	19	0.00
R204 Bond Future			
R204 On 07/08/2014 Bond Future	Sell	28	0.00
R204 On 07/08/2014 Bond Future	Buy	28	2,897.43
R204 On 06/11/2014 Bond Future	Buy	28	2,940.78
R204 On 06/11/2014 Bond Future	Sell	28	0.00
R2048 Bond Future			
R248 On 07/08/2014 Bond Future	Sell	100	0.00
R248 On 07/08/2014 Bond Future	Buy	100	10,137.84
R207 Bond Future			
R207 On 07/08/2014 Bond Future	Sell	21	0.00
R207 On 07/08/2014 Bond Future	Buy	21	2,080.40
R207 On 06/11/2014 Bond Future	Buy	21	2,111.53
R207 On 06/11/2014 Bond Future	Sell	21	0.00
Grand Total for Daily Detailed Turnover:		**868**	**99,863.04**