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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 13/05/2014

TO DATE : 13/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 07/08/2014			Buy	1	4,575.74
ALBI On 07/08/2014			Sell	1	0.00
ALBI On 07/08/2014			Buy	1	4,578.84
ALBI On 07/08/2014			Sell	1	0.00
<b>I2038 Bond Future</b>					
2038 On 07/08/2014			Sell	71	0.00
2038 On 07/08/2014			Buy	71	8,507.46
2038 On 07/08/2014			Sell	71	0.00
2038 On 07/08/2014			Buy	71	8,507.46
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Sell	50	0.00
R186 On 07/08/2014			Buy	50	5,959.87

R186 On 07/08/2014	Bond Future	Buy	50	5,956.26
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	11,916.11

### R203 Bond Future

R203 On 07/08/2014	Bond Future	Sell	7	0.00
R203 On 07/08/2014	Bond Future	Buy	7	746.28
R203 On 07/08/2014	Bond Future	Buy	7	733.76
R203 On 07/08/2014	Bond Future	Sell	7	0.00
R203 On 07/08/2014	Bond Future	Buy	26	2,725.41
R203 On 07/08/2014	Bond Future	Sell	26	0.00
R203 On 07/08/2014	Bond Future	Sell	26	0.00
R203 On 07/08/2014	Bond Future	Buy	26	2,771.89
R203 On 07/08/2014	Bond Future	Buy	40	4,192.93
R203 On 07/08/2014	Bond Future	Sell	40	0.00
R203 On 07/08/2014	Bond Future	Sell	40	0.00
R203 On 07/08/2014	Bond Future	Buy	40	4,264.44
R203 On 07/08/2014	Bond Future	Sell	75	0.00
R203 On 07/08/2014	Bond Future	Buy	75	7,995.82
R203 On 07/08/2014	Bond Future	Buy	75	7,861.75
R203 On 07/08/2014	Bond Future	Sell	75	0.00
R203 On 07/08/2014	Bond Future	Buy	84	8,805.15
R203 On 07/08/2014	Bond Future	Sell	84	0.00
R203 On 07/08/2014	Bond Future	Sell	84	0.00
R203 On 07/08/2014	Bond Future	Buy	84	8,955.32
R203 On 07/08/2014	Bond Future	Buy	179	18,763.37
R203 On 07/08/2014	Bond Future	Sell	179	0.00
R203 On 07/08/2014	Bond Future	Sell	179	0.00
R203 On 07/08/2014	Bond Future	Buy	179	19,083.36
R203 On 07/08/2014	Bond Future	Buy	182	19,077.84
R203 On 07/08/2014	Bond Future	Sell	182	0.00
R203 On 07/08/2014	Bond Future	Sell	182	0.00
R203 On 07/08/2014	Bond Future	Buy	182	19,403.20
R203 On 07/08/2014	Bond Future	Sell	222	0.00
R203 On 07/08/2014	Bond Future	Buy	222	23,667.64
R203 On 07/08/2014	Bond Future	Buy	222	23,270.77
R203 On 07/08/2014	Bond Future	Sell	222	0.00
R203 On 07/08/2014	Bond Future	Buy	277	29,036.05
R203 On 07/08/2014	Bond Future	Sell	277	0.00
R203 On 07/08/2014	Bond Future	Sell	277	0.00
R203 On 07/08/2014	Bond Future	Buy	277	29,531.24
R203 On 07/08/2014	Bond Future	Sell	294	0.00
R203 On 07/08/2014	Bond Future	Buy	294	31,343.63
R203 On 07/08/2014	Bond Future	Buy	294	30,818.04
R203 On 07/08/2014	Bond Future	Sell	294	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R203 On 07/08/2014			Sell	301	0.00
R203 On 07/08/2014			Buy	301	32,089.90
R203 On 07/08/2014			Buy	301	31,551.80
R203 On 07/08/2014			Sell	301	0.00
R203 On 07/08/2014			Buy	386	40,461.78
R203 On 07/08/2014			Sell	386	0.00
R203 On 07/08/2014			Sell	386	0.00
R203 On 07/08/2014			Buy	386	41,151.83
R203 On 07/08/2014			Buy	403	42,243.78
R203 On 07/08/2014			Sell	403	0.00
R203 On 07/08/2014			Sell	403	0.00
R203 On 07/08/2014			Buy	403	42,964.22
R203 On 07/08/2014			Buy	562	58,910.68
R203 On 07/08/2014			Sell	562	0.00
R203 On 07/08/2014			Sell	562	0.00
R203 On 07/08/2014			Buy	562	59,915.37
R203 On 07/08/2014			Buy	930	97,485.64
R203 On 07/08/2014			Sell	930	0.00
R203 On 07/08/2014			Buy	930	99,148.20
R203 On 07/08/2014			Sell	930	0.00
R203 On 07/08/2014			Buy	997	104,508.80
R203 On 07/08/2014			Sell	997	0.00
R203 On 07/08/2014			Sell	997	0.00
R203 On 07/08/2014			Buy	997	106,291.14
R203 On 07/08/2014			Buy	2,030	212,791.24
R203 On 07/08/2014			Sell	2,030	0.00
R203 On 07/08/2014			Sell	2,030	0.00
R203 On 07/08/2014			Buy	2,030	216,420.27
R203 On 07/08/2014			Buy	4,704	493,088.66
R203 On 07/08/2014			Sell	4,704	0.00
R203 On 07/08/2014			Sell	4,704	0.00
R203 On 07/08/2014			Buy	4,704	501,498.00
R203 On 07/08/2014			Buy	11,699	1,247,241.74
R203 On 07/08/2014			Sell	11,699	0.00
R203 On 07/08/2014			Sell	11,699	0.00
R203 On 07/08/2014			Buy	11,699	1,226,327.44
<b>Grand Total for Daily Detailed Turnover:</b>				<b>47,140</b>	<b>4,997,140.09</b>