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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/05/2014

TO DATE : 27/05/2014

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	4,548.46
ALBI On 07/08/2014			Sell	1	0.00
ALBI On 07/08/2014			Buy	11	50,033.06
ALBI On 07/08/2014			Sell	11	0.00
<b>Govi Total Return Index</b>					
GOVI On 07/08/2014	GOVI		Sell	1	0.00
GOVI On 07/08/2014	GOVI		Buy	1	4,548.27
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Buy	18	2,139.65
R186 On 07/08/2014			Sell	18	0.00
R186 On 07/08/2014			Buy	23	2,734.00
R186 On 07/08/2014			Sell	23	0.00

R186 On 07/08/2014	Bond Future			Sell	24	0.00
R186 On 07/08/2014	Bond Future			Buy	24	2,860.17
R186 On 07/08/2014	Bond Future			Sell	25	0.00
R186 On 07/08/2014	Bond Future			Buy	25	2,979.35
R186 On 07/08/2014	Bond Future	7.60	Call	Buy	30	3,613.50
R186 On 07/08/2014	Bond Future	7.60	Call	Sell	30	0.00
R186 On 07/08/2014	Bond Future			Sell	50	0.00
R186 On 07/08/2014	Bond Future			Buy	50	5,983.80
R186 On 07/08/2014	Bond Future	8.00	Call	Sell	76	0.00
R186 On 07/08/2014	Bond Future	8.00	Call	Buy	76	9,167.88
R186 On 07/08/2014	Bond Future			Sell	89	0.00
R186 On 07/08/2014	Bond Future			Buy	89	10,579.37
R186 On 07/08/2014	Bond Future			Buy	116	13,788.84
R186 On 07/08/2014	Bond Future			Sell	116	0.00
R186 On 07/08/2014	Bond Future			Buy	141	16,760.58
R186 On 07/08/2014	Bond Future			Sell	141	0.00
R186 On 07/08/2014	Bond Future			Sell	150	0.00
R186 On 07/08/2014	Bond Future			Buy	150	17,850.49
R186 On 07/08/2014	Bond Future			Sell	151	0.00
R186 On 07/08/2014	Bond Future			Buy	151	17,995.26
R186 On 07/08/2014	Bond Future			Buy	153	18,187.01
R186 On 07/08/2014	Bond Future			Sell	153	0.00
R186 On 07/08/2014	Bond Future			Sell	200	0.00
R186 On 07/08/2014	Bond Future			Buy	200	23,821.30
R186 On 07/08/2014	Bond Future			Buy	200	1,638.96
R186 On 07/08/2014	Bond Future			Sell	200	0.00
R186 On 07/08/2014	Bond Future			Sell	200	0.00
R186 On 07/08/2014	Bond Future			Buy	200	23,834.79
R186 On 07/08/2014	Bond Future			Sell	200	0.00
R186 On 07/08/2014	Bond Future			Buy	200	1,638.96
R186 On 07/08/2014	Bond Future			Buy	238	28,290.91
R186 On 07/08/2014	Bond Future			Sell	238	0.00
R186 On 07/08/2014	Bond Future			Buy	285	33,877.76
R186 On 07/08/2014	Bond Future			Sell	285	0.00
R186 On 07/08/2014	Bond Future			Sell	2,014	0.00
R186 On 07/08/2014	Bond Future			Buy	2,014	239,402.87
R186 On 07/08/2014	Bond Future			Sell	3,077	0.00
R186 On 07/08/2014	Bond Future			Buy	3,077	365,760.99

#### R197 Bond Future

R197 On 07/08/2014	Bond Future			Buy	339	96,236.34
R197 On 07/08/2014	Bond Future			Sell	339	0.00

#### R204 Bond Future

R204 On 07/08/2014	Bond Future			Buy	300	30,922.41
R204 On 07/08/2014	Bond Future			Sell	300	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
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**R207 Bond Future**

R207 On 07/08/2014	Bond Future		Sell	200	0.00
R207 On 07/08/2014	Bond Future		Buy	200	19,750.32
R207 On 07/08/2014	Bond Future		Buy	521	51,182.43
R207 On 07/08/2014	Bond Future		Sell	521	0.00
R207 On 07/08/2014	Bond Future		Buy	871	85,566.02
R207 On 07/08/2014	Bond Future		Sell	871	0.00
R207 On 07/08/2014	Bond Future		Buy	1,907	187,341.45
R207 On 07/08/2014	Bond Future		Sell	1,907	0.00
R207 On 07/08/2014	Bond Future		Sell	3,299	0.00
R207 On 07/08/2014	Bond Future		Buy	3,299	324,089.90

**R208 Bond Futures**

R208 On 07/08/2014	Bond Future		Buy	1	97.00
R208 On 07/08/2014	Bond Future		Sell	1	0.00
R208 On 07/08/2014	Bond Future		Sell	1	0.00
R208 On 07/08/2014	Bond Future		Buy	1	7.82
R208 On 07/08/2014	Bond Future		Sell	4	0.00
R208 On 07/08/2014	Bond Future		Buy	4	31.28
R208 On 07/08/2014	Bond Future		Buy	4	388.00
R208 On 07/08/2014	Bond Future		Sell	4	0.00
R208 On 07/08/2014	Bond Future		Buy	5	485.00
R208 On 07/08/2014	Bond Future		Sell	5	0.00
R208 On 07/08/2014	Bond Future		Sell	5	0.00
R208 On 07/08/2014	Bond Future		Buy	5	39.10
R208 On 07/08/2014	Bond Future		Buy	22	2,134.02
R208 On 07/08/2014	Bond Future		Sell	22	0.00
R208 On 07/08/2014	Bond Future		Sell	22	0.00
R208 On 07/08/2014	Bond Future		Buy	22	172.04
R208 On 07/08/2014	Bond Future		Sell	24	0.00
R208 On 07/08/2014	Bond Future		Buy	24	187.68
R208 On 07/08/2014	Bond Future		Buy	24	2,328.02
R208 On 07/08/2014	Bond Future		Sell	24	0.00
R208 On 07/08/2014	Bond Future		Buy	38	3,686.03
R208 On 07/08/2014	Bond Future		Sell	38	0.00
R208 On 07/08/2014	Bond Future		Sell	38	0.00
R208 On 07/08/2014	Bond Future		Buy	38	297.16
R208 On 07/08/2014	Bond Future		Sell	70	0.00
R208 On 07/08/2014	Bond Future		Buy	70	547.41
R208 On 07/08/2014	Bond Future		Buy	70	6,790.05

