## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES DAILY DETAILED TURNOVER REPORT

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Stock Exchange

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Registration number: 2005/022939/06
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**FROM DATE : 28/05/2014** **TO DATE : 28/05/2014**

| Contract | Strike | C/P | Buy/Sell | No. of Contracts | Nominal Value (R000's) |
|---|---|---|---|---|---|
| **All Bond Index** | | | | | |
| ALBI On 07/08/2014 Index Future | | | Sell | 1 | 0.00 |
| ALBI On 07/08/2014 Index Future | | | Buy | 1 | 4,538.08 |
| ALBI On 07/08/2014 Index Future | | | Sell | 24 | 0.00 |
| ALBI On 07/08/2014 Index Future | | | Buy | 24 | 108,638.40 |
| **R186 Bond Future** | | | | | |
| R186 On 07/08/2014 Bond Future | | | Buy | 100 | 11,875.33 |
| R186 On 07/08/2014 Bond Future | | | Sell | 100 | 0.00 |
| R186 On 07/08/2014 Bond Future | | | Sell | 124 | 0.00 |
| R186 On 07/08/2014 Bond Future | | | Buy | 124 | 14,679.57 |
| **R2023 Bond Future** | | | | | |
| R023 On 07/08/2014 Bond Future | | | Buy | 209 | 21,114.70 |
| R023 On 07/08/2014 Bond Future | | | Sell | 209 | 0.00 |

| | | | | |
|---|---|---|---|---|
| R023 On 07/08/2014 | Bond Future | Buy | 209 | 21,114.70 |
| R023 On 07/08/2014 | Bond Future | Sell | 209 | 0.00 |
| **R209 Bond Future** | | | | |
| R209 On 07/08/2014 | Bond Future | Sell | 617 | 0.00 |
| R209 On 07/08/2014 | Bond Future | Buy | 617 | 46,942.14 |
| **R213 Bond Future** | | | | |
| R213 On 07/08/2014 | Bond Future | Buy | 2 | 173.78 |
| R213 On 07/08/2014 | Bond Future | Sell | 2 | 0.00 |
| **Grand Total for Daily Detailed Turnover:** | | | **1,286** | **229,076.69** |