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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/05/2014

TO DATE : 29/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2038 Bond Future</b>					
2038 On 07/08/2014			Buy	476	58,300.90
2038 On 07/08/2014			Sell	476	0.00
2038 On 07/08/2014			Sell	476	0.00
2038 On 07/08/2014			Buy	476	58,300.90
<b>R157 Bond Future</b>					
R157 On 07/08/2014			Buy	29	3,264.14
R157 On 07/08/2014			Sell	29	0.00
R157 On 07/08/2014			Buy	56	6,303.17
R157 On 07/08/2014			Sell	56	0.00
R157 On 07/08/2014			Buy	60	6,753.39
R157 On 07/08/2014			Sell	60	0.00
R157 On 07/08/2014			Buy	91	10,242.65
R157 On 07/08/2014			Sell	91	0.00

R157 On 07/08/2014	Bond Future	Buy	125	14,069.57
R157 On 07/08/2014	Bond Future	Sell	125	0.00
R157 On 07/08/2014	Bond Future	Buy	187	21,048.08
R157 On 07/08/2014	Bond Future	Sell	187	0.00
R157 On 07/08/2014	Bond Future	Buy	343	38,606.91
R157 On 07/08/2014	Bond Future	Sell	343	0.00
R157 On 07/08/2014	Bond Future	Buy	459	51,663.47
R157 On 07/08/2014	Bond Future	Sell	459	0.00
R157 On 07/08/2014	Bond Future	Buy	510	57,403.86
R157 On 07/08/2014	Bond Future	Sell	510	0.00
R157 On 07/08/2014	Bond Future	Buy	640	72,036.21
R157 On 07/08/2014	Bond Future	Sell	640	0.00
R157 On 07/08/2014	Bond Future	Buy	2,500	281,391.45
R157 On 07/08/2014	Bond Future	Sell	2,500	0.00

**R186 Bond Future**

R186 On 07/08/2014	Bond Future	Buy	47	5,568.42
R186 On 07/08/2014	Bond Future	Sell	47	0.00
R186 On 07/08/2014	Bond Future	Sell	81	0.00
R186 On 07/08/2014	Bond Future	Buy	81	9,596.64
R186 On 07/08/2014	Bond Future	Sell	92	0.00
R186 On 07/08/2014	Bond Future	Buy	92	10,936.29
R186 On 07/08/2014	Bond Future	Sell	92	0.00
R186 On 07/08/2014	Bond Future	Buy	92	10,936.29
R186 On 07/08/2014	Bond Future	Buy	100	11,838.14
R186 On 07/08/2014	Bond Future	Sell	100	0.00
R186 On 07/08/2014	Bond Future	Sell	121	0.00
R186 On 07/08/2014	Bond Future	Buy	121	14,335.72
R186 On 07/08/2014	Bond Future	Sell	149	0.00
R186 On 07/08/2014	Bond Future	Buy	149	17,653.08
R186 On 07/08/2014	Bond Future	Sell	154	0.00
R186 On 07/08/2014	Bond Future	Buy	154	18,245.47
R186 On 07/08/2014	Bond Future	Sell	180	0.00
R186 On 07/08/2014	Bond Future	Buy	180	21,325.87
R186 On 07/08/2014	Bond Future	Sell	542	0.00
R186 On 07/08/2014	Bond Future	Buy	542	64,214.56
R186 On 07/08/2014	Bond Future	Sell	560	0.00
R186 On 07/08/2014	Bond Future	Buy	560	66,347.15
R186 On 07/08/2014	Bond Future	Sell	666	0.00
R186 On 07/08/2014	Bond Future	Buy	666	78,905.72
R186 On 07/08/2014	Bond Future	Buy	2,500	296,192.63
R186 On 07/08/2014	Bond Future	Sell	2,500	0.00

**R202 Bond Future**

R202 On 07/08/2014	Bond Future	Sell	37	0.00
R202 On 07/08/2014	Bond Future	Buy	37	8,479.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R202 On 07/08/2014			Sell	37	0.00
R202 On 07/08/2014			Buy	37	8,479.43
<b>R204 Bond Future</b>					
R204 On 07/08/2014			Buy	33	3,394.03
R204 On 07/08/2014			Sell	33	0.00
R204 On 07/08/2014			Buy	47	4,833.92
R204 On 07/08/2014			Sell	47	0.00
R204 On 07/08/2014			Buy	123	12,650.47
R204 On 07/08/2014			Sell	123	0.00
R204 On 07/08/2014			Buy	253	26,020.89
R204 On 07/08/2014			Sell	253	0.00
R204 On 07/08/2014			Buy	253	26,020.89
R204 On 07/08/2014			Sell	253	0.00
R204 On 07/08/2014			Buy	412	42,373.94
R204 On 07/08/2014			Sell	412	0.00
R204 On 07/08/2014			Buy	730	75,080.05
R204 On 07/08/2014			Sell	730	0.00
R204 On 07/08/2014			Buy	1,246	128,150.33
R204 On 07/08/2014			Sell	1,246	0.00
R204 On 07/08/2014			Buy	2,714	279,133.22
R204 On 07/08/2014			Sell	2,714	0.00
R204 On 07/08/2014			Buy	3,615	371,800.51
R204 On 07/08/2014			Sell	3,615	0.00
R204 On 07/08/2014			Sell	9,426	0.00
R204 On 07/08/2014			Buy	9,426	969,458.26
<b>R209 Bond Future</b>					
R209 On 06/11/2014	9.50	Put	Buy	475	35,638.93
R209 On 06/11/2014	9.50	Put	Sell	475	0.00
R209 On 06/11/2014	9.50	Put	Sell	475	0.00
R209 On 06/11/2014	9.50	Put	Buy	475	35,638.93
R209 On 06/11/2014	9.50	Put	Buy	475	36,439.54
R209 On 06/11/2014	9.50	Put	Sell	475	0.00
R209 On 06/11/2014	9.50	Put	Buy	475	35,638.93
R209 On 06/11/2014	9.50	Put	Sell	475	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>32,062</b>	<b>3,404,712.38</b>