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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 20/08/2014

TO DATE : 20/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	10	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	10	1,205.97
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	23	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	23	2,773.74
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	24	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	24	2,894.33
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	24	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	24	2,894.33
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	28	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	28	3,376.72
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	36	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	36	4,341.50
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	39	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	39	4,703.29

R186 On 06/11/2014	Bond Future	8.45	Put	Sell	41	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	41	4,944.49
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	44	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	44	5,306.28
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	47	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	47	5,668.07
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	58	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	58	6,994.64
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	58	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	58	6,994.64
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	66	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	66	7,959.42
R186 On 06/11/2014	Bond Future			Buy	100	12,030.40
R186 On 06/11/2014	Bond Future			Sell	100	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	113	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	113	13,627.49
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	122	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	122	14,712.86
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	173	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	173	20,863.32
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	180	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	180	21,707.50
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	181	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	181	21,828.10
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	182	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	182	21,948.70
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	183	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	183	22,069.29
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	199	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	199	23,998.85
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	202	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	202	24,360.64
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	295	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	295	35,576.18
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	317	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	317	38,229.32
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	344	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	344	41,485.45
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	353	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	353	42,570.82
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	360	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	360	43,415.00
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	634	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	634	76,458.64
R186 On 06/11/2014	Bond Future	8.45	Put	Sell	664	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	Buy	664	80,076.56

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R186 On 06/11/2014 Bond Future	8.45	Put	Sell	5,000	0.00
R186 On 06/11/2014 Bond Future	8.45	Put	Buy	5,000	602,986.15
<b>Grand Total for Daily Detailed Turnover:</b>				<b>10,100</b>	<b>1,218,002.70</b>