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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 27/08/2014

TO DATE : 27/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 06/11/2014			Buy	1	120.85
R186 On 06/11/2014			Sell	1	0.00
R186 On 06/11/2014			Sell	1	0.00
R186 On 06/11/2014			Buy	1	8.02
R186 On 06/11/2014			Buy	5	40.09
R186 On 06/11/2014			Sell	5	0.00
R186 On 06/11/2014			Buy	5	40.09
R186 On 06/11/2014			Sell	5	0.00
R186 On 06/11/2014			Buy	8	966.76
R186 On 06/11/2014			Sell	8	0.00
R186 On 06/11/2014			Buy	9	1,087.61
R186 On 06/11/2014			Sell	9	0.00
R186 On 06/11/2014			Buy	10	80.17
R186 On 06/11/2014			Sell	10	0.00

R186 On 06/11/2014	Bond Future		Buy	10	80.37
R186 On 06/11/2014	Bond Future		Sell	10	0.00
R186 On 06/11/2014	Bond Future		Buy	10	80.27
R186 On 06/11/2014	Bond Future		Sell	10	0.00
R186 On 06/11/2014	Bond Future		Buy	25	3,021.14
R186 On 06/11/2014	Bond Future		Sell	25	0.00
R186 On 06/11/2014	Bond Future		Buy	32	3,867.05
R186 On 06/11/2014	Bond Future		Sell	32	0.00
R186 On 06/11/2014	Bond Future		Sell	50	0.00
R186 On 06/11/2014	Bond Future		Buy	50	6,054.25
R186 On 06/11/2014	Bond Future		Buy	50	6,042.27
R186 On 06/11/2014	Bond Future		Sell	50	0.00
R186 On 06/11/2014	Bond Future		Buy	75	9,063.41
R186 On 06/11/2014	Bond Future		Sell	75	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	183	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	183	22,488.08
R186 On 06/11/2014	Bond Future		Sell	200	0.00
R186 On 06/11/2014	Bond Future		Buy	200	24,217.01
R186 On 06/11/2014	Bond Future		Sell	200	0.00
R186 On 06/11/2014	Bond Future		Buy	200	24,169.09
R186 On 06/11/2014	Bond Future	8.45	Put	817	0.00
R186 On 06/11/2014	Bond Future	8.45	Put	817	100,397.61
R186 On 06/11/2014	Bond Future	8.45	Put	1,000	122,885.69
R186 On 06/11/2014	Bond Future	8.45	Put	1,000	0.00

**Grand Total for Daily Detailed Turnover:**

**2,691**

**324,709.81**