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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 29/07/2014

TO DATE : 29/07/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 06/11/2014	Index Future		Sell	5	0.00
ALBI On 06/11/2014	Index Future		Buy	5	23,318.40
ALBI On 06/11/2014	Index Future		Sell	6	0.00
ALBI On 06/11/2014	Index Future		Buy	6	27,982.08
ALBI On 06/11/2014	Index Future		Sell	11	0.00
ALBI On 06/11/2014	Index Future		Buy	11	51,287.28
ALBI On 06/11/2014	Index Future		Buy	11	51,300.48
ALBI On 06/11/2014	Index Future		Sell	11	0.00
ALBI On 07/08/2014	Index Future		Sell	50	0.00
ALBI On 07/08/2014	Index Future		Buy	50	229,287.50
ALBI On 07/08/2014	Index Future		Buy	50	229,287.50
ALBI On 07/08/2014	Index Future		Sell	50	0.00
ALBI On 06/11/2014	Index Future		Buy	50	232,880.50
ALBI On 06/11/2014	Index Future		Sell	50	0.00

ALBI On 06/11/2014	Index Future	Buy	50	232,940.50
ALBI On 06/11/2014	Index Future	Sell	50	0.00

#### New Inflation Linked Index

IGOV On 07/08/2014	Index Future	Sell	160	0.00
IGOV On 07/08/2014	Index Future	Buy	160	347,156.80

#### R186 Bond Future

R186 On 06/11/2014	Bond Future	Buy	2	241.49
R186 On 06/11/2014	Bond Future	Sell	2	0.00
R186 On 07/08/2014	Bond Future	Buy	750	89,222.66
R186 On 07/08/2014	Bond Future	Sell	750	0.00
R186 On 06/11/2014	Bond Future	Buy	750	90,572.83
R186 On 06/11/2014	Bond Future	Sell	750	0.00

#### R202 Bond Future

R202 On 06/11/2014	Bond Future	Sell	1,520	0.00
R202 On 06/11/2014	Bond Future	Buy	1,520	358,131.76

#### R2023 Bond Future

R023 On 07/08/2014	Bond Future	Sell	1,050	0.00
R023 On 07/08/2014	Bond Future	Buy	1,050	107,101.24
R023 On 06/11/2014	Bond Future	Buy	1,050	104,662.79
R023 On 06/11/2014	Bond Future	Sell	1,050	0.00

#### R2037 Bond Future

2037 On 07/08/2014	Bond Future	Buy	370	35,572.87
2037 On 07/08/2014	Bond Future	Sell	370	0.00
2037 On 06/11/2014	Bond Future	Buy	370	36,131.03
2037 On 06/11/2014	Bond Future	Sell	370	0.00

#### R2044 Bond Future

2044 On 06/11/2014	Bond Future	Sell	23	0.00
2044 On 06/11/2014	Bond Future	Buy	23	2,281.18
2044 On 06/11/2014	Bond Future	Sell	50	0.00
2044 On 06/11/2014	Bond Future	Buy	50	4,959.09
2044 On 06/11/2014	Bond Future	Buy	73	7,240.27
2044 On 06/11/2014	Bond Future	Sell	73	0.00

#### R2048 Bond Future

R248 On 06/11/2014	Bond Future	Sell	1	0.00
R248 On 06/11/2014	Bond Future	Buy	1	98.36
R248 On 06/11/2014	Bond Future	Sell	3	0.00
R248 On 06/11/2014	Bond Future	Buy	3	295.09
R248 On 06/11/2014	Bond Future	Sell	4	0.00

<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>
R248 On 06/11/2014	Bond Future		Buy	4	393.46
R248 On 06/11/2014	Bond Future		Sell	11	0.00
R248 On 06/11/2014	Bond Future		Buy	11	1,082.01
R248 On 06/11/2014	Bond Future		Sell	11	0.00
R248 On 06/11/2014	Bond Future		Buy	11	1,082.01
R248 On 06/11/2014	Bond Future		Sell	12	0.00
R248 On 06/11/2014	Bond Future		Buy	12	1,180.37
R248 On 06/11/2014	Bond Future		Sell	12	0.00
R248 On 06/11/2014	Bond Future		Buy	12	1,180.37
R248 On 06/11/2014	Bond Future		Sell	16	0.00
R248 On 06/11/2014	Bond Future		Buy	16	1,573.83
R248 On 06/11/2014	Bond Future		Sell	19	0.00
R248 On 06/11/2014	Bond Future		Buy	19	1,868.92
R248 On 06/11/2014	Bond Future		Sell	21	0.00
R248 On 06/11/2014	Bond Future		Buy	21	2,065.65
R248 On 06/11/2014	Bond Future		Sell	23	0.00
R248 On 06/11/2014	Bond Future		Buy	23	2,262.38
R248 On 06/11/2014	Bond Future		Sell	133	0.00
R248 On 06/11/2014	Bond Future		Buy	133	13,082.44
<b>R213 Bond Future</b>					
R213 On 06/11/2014	Bond Future		Buy	2	172.75
R213 On 06/11/2014	Bond Future		Sell	2	0.00
<b>R214 Bond Future</b>					
R214 On 07/08/2014	Bond Future		Buy	50	3,920.67
R214 On 07/08/2014	Bond Future		Sell	50	0.00
R214 On 07/08/2014	Bond Future		Buy	300	23,503.12
R214 On 07/08/2014	Bond Future		Sell	300	0.00
R214 On 06/11/2014	Bond Future		Sell	300	0.00
R214 On 06/11/2014	Bond Future		Buy	300	22,884.89
<b>Grand Total for Daily Detailed Turnover:</b>				<b>7,319</b>	<b>2,338,204.55</b>