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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 26/08/2014

TO DATE : 26/08/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>I2046 Bond Future</b>					
2046 On 06/11/2014			Buy	15	1,982.01
2046 On 06/11/2014			Sell	15	0.00
2046 On 06/11/2014			Buy	20	2,642.68
2046 On 06/11/2014			Sell	20	0.00
2046 On 06/11/2014			Buy	55	7,267.36
2046 On 06/11/2014			Sell	55	0.00
2046 On 06/11/2014			Sell	90	0.00
2046 On 06/11/2014			Buy	90	11,892.05
<b>I2050 Bond Future</b>					
2050 On 06/11/2014			Sell	15	0.00
2050 On 06/11/2014			Buy	15	1,982.01
2050 On 06/11/2014			Sell	20	0.00
2050 On 06/11/2014			Buy	20	2,642.68

2050 On 06/11/2014	Bond Future	Sell	55	0.00
2050 On 06/11/2014	Bond Future	Buy	55	7,267.36
2050 On 06/11/2014	Bond Future	Buy	90	11,892.05
2050 On 06/11/2014	Bond Future	Sell	90	0.00

**R186 Bond Future**

R186 On 06/11/2014	Bond Future	Buy	1	121.10
R186 On 06/11/2014	Bond Future	Sell	1	0.00
R186 On 06/11/2014	Bond Future	Buy	1	121.10
R186 On 06/11/2014	Bond Future	Sell	1	0.00
R186 On 06/11/2014	Bond Future	Buy	8	968.78
R186 On 06/11/2014	Bond Future	Sell	8	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,047.40
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Sell	100	0.00
R186 On 06/11/2014	Bond Future	Buy	100	12,118.04
R186 On 06/11/2014	Bond Future	Sell	304	0.00
R186 On 06/11/2014	Bond Future	Buy	304	36,813.54
R186 On 06/11/2014	Bond Future	Sell	314	0.00
R186 On 06/11/2014	Bond Future	Buy	314	38,024.51

**R2044 Bond Future**

2044 On 06/11/2014	Bond Future	Sell	20	0.00
2044 On 06/11/2014	Bond Future	Buy	20	2,009.64
2044 On 06/11/2014	Bond Future	Sell	60	0.00
2044 On 06/11/2014	Bond Future	Buy	60	6,028.92
2044 On 06/11/2014	Bond Future	Sell	80	0.00
2044 On 06/11/2014	Bond Future	Buy	80	8,038.56
2044 On 06/11/2014	Bond Future	Sell	100	0.00
2044 On 06/11/2014	Bond Future	Buy	100	10,048.21
2044 On 06/11/2014	Bond Future	Sell	150	0.00
2044 On 06/11/2014	Bond Future	Buy	150	15,072.31
2044 On 06/11/2014	Bond Future	Sell	150	0.00
2044 On 06/11/2014	Bond Future	Buy	150	15,072.31
2044 On 06/11/2014	Bond Future	Sell	960	0.00
2044 On 06/11/2014	Bond Future	Buy	960	96,462.77
2044 On 06/11/2014	Bond Future	Buy	1,520	152,732.72
2044 On 06/11/2014	Bond Future	Sell	1,520	0.00

**R2048 Bond Future**

R248 On 06/11/2014	Bond Future	Sell	5	0.00
R248 On 06/11/2014	Bond Future	Buy	5	499.19
R248 On 06/11/2014	Bond Future	Sell	35	0.00
R248 On 06/11/2014	Bond Future	Buy	35	3,494.33
R248 On 06/11/2014	Bond Future	Sell	62	0.00
R248 On 06/11/2014	Bond Future	Buy	62	6,189.96

<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			Sell	89	0.00
R248 On 06/11/2014			Buy	89	8,885.59
R248 On 06/11/2014			Sell	98	0.00
R248 On 06/11/2014			Buy	98	9,784.14
R248 On 06/11/2014			Sell	173	0.00
R248 On 06/11/2014			Buy	173	17,272.00
R248 On 06/11/2014			Sell	527	0.00
R248 On 06/11/2014			Buy	527	52,614.69
R248 On 06/11/2014			Sell	568	0.00
R248 On 06/11/2014			Buy	568	56,708.06
R248 On 06/11/2014			Buy	568	56,708.06
R248 On 06/11/2014			Sell	568	0.00
R248 On 06/11/2014			Sell	989	0.00
R248 On 06/11/2014			Buy	989	98,739.91
<b>R211 Bond Future</b>					
R211 On 06/11/2014			Sell	50	0.00
R211 On 06/11/2014			Buy	50	6,614.25
<b>Grand Total for Daily Detailed Turnover:</b>				<b>7,342</b>	<b>764,758.29</b>