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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 09/05/2014

TO DATE : 09/05/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 07/08/2014			Buy	1	118.39
R186 On 07/08/2014			Sell	1	0.00
R186 On 07/08/2014			Buy	7	835.27
R186 On 07/08/2014			Sell	7	0.00
R186 On 07/08/2014			Buy	8	947.10
R186 On 07/08/2014			Sell	8	0.00
R186 On 07/08/2014			Buy	9	1,065.48
R186 On 07/08/2014			Sell	9	0.00
R186 On 07/08/2014			Buy	9	1,065.48
R186 On 07/08/2014			Sell	9	0.00
R186 On 07/08/2014			Buy	10	1,193.24
R186 On 07/08/2014			Sell	10	0.00
R186 On 07/08/2014			Buy	10	1,193.24
R186 On 07/08/2014			Sell	10	0.00

R186 On 07/08/2014	Bond Future	Buy	14	1,670.54
R186 On 07/08/2014	Bond Future	Sell	14	0.00
R186 On 07/08/2014	Bond Future	Buy	25	2,959.68
R186 On 07/08/2014	Bond Future	Sell	25	0.00
R186 On 07/08/2014	Bond Future	Buy	32	3,788.39
R186 On 07/08/2014	Bond Future	Sell	32	0.00
R186 On 07/08/2014	Bond Future	Buy	46	5,488.91
R186 On 07/08/2014	Bond Future	Sell	46	0.00
R186 On 07/08/2014	Bond Future	Buy	48	5,682.58
R186 On 07/08/2014	Bond Future	Sell	48	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,919.35
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	50	5,978.88
R186 On 07/08/2014	Bond Future	Sell	50	0.00
R186 On 07/08/2014	Bond Future	Buy	64	7,636.74
R186 On 07/08/2014	Bond Future	Sell	64	0.00
R186 On 07/08/2014	Bond Future	Buy	86	10,283.67
R186 On 07/08/2014	Bond Future	Sell	86	0.00
R186 On 07/08/2014	Bond Future	Buy	98	11,601.93
R186 On 07/08/2014	Bond Future	Sell	98	0.00
R186 On 07/08/2014	Bond Future	Buy	111	13,244.98
R186 On 07/08/2014	Bond Future	Sell	111	0.00
R186 On 07/08/2014	Bond Future	Buy	120	14,206.45
R186 On 07/08/2014	Bond Future	Sell	120	0.00
R186 On 07/08/2014	Bond Future	Buy	130	15,545.09
R186 On 07/08/2014	Bond Future	Sell	130	0.00
R186 On 07/08/2014	Bond Future	Buy	160	19,132.42
R186 On 07/08/2014	Bond Future	Sell	160	0.00
R186 On 07/08/2014	Bond Future	Buy	165	19,730.31
R186 On 07/08/2014	Bond Future	Sell	165	0.00
R186 On 07/08/2014	Bond Future	Buy	193	23,078.48
R186 On 07/08/2014	Bond Future	Sell	193	0.00
R186 On 07/08/2014	Bond Future	Buy	200	23,774.76
R186 On 07/08/2014	Bond Future	Sell	200	0.00
R186 On 07/08/2014	Bond Future	Sell	262	0.00
R186 On 07/08/2014	Bond Future	Buy	262	31,262.92
R186 On 07/08/2014	Bond Future	Buy	300	35,662.14
R186 On 07/08/2014	Bond Future	Sell	300	0.00
R186 On 07/08/2014	Bond Future	Buy	358	42,561.12
R186 On 07/08/2014	Bond Future	Sell	358	0.00
R186 On 07/08/2014	Bond Future	Buy	358	42,561.12
R186 On 07/08/2014	Bond Future	Sell	358	0.00
R186 On 07/08/2014	Bond Future	Sell	400	0.00
R186 On 07/08/2014	Bond Future	Buy	400	47,354.82
R186 On 07/08/2014	Bond Future	Buy	400	47,354.82
R186 On 07/08/2014	Bond Future	Sell	400	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>
R186 On 07/08/2014			Sell	500	0.00
R186 On 07/08/2014			Buy	500	59,436.90
R186 On 07/08/2014			Buy	583	69,713.75
R186 On 07/08/2014			Sell	583	0.00
R186 On 07/08/2014			Buy	602	71,985.72
R186 On 07/08/2014			Sell	602	0.00
R186 On 07/08/2014			Buy	717	85,737.15
R186 On 07/08/2014			Sell	717	0.00
R186 On 07/08/2014			Buy	717	85,737.15
R186 On 07/08/2014			Sell	717	0.00
<b>R2030 Bond Future</b>					
2030 On 07/08/2014			Buy	5	472.53
2030 On 07/08/2014			Sell	5	0.00
2030 On 07/08/2014			Buy	12	1,134.07
2030 On 07/08/2014			Sell	12	0.00
2030 On 07/08/2014			Buy	12	1,134.07
2030 On 07/08/2014			Sell	12	0.00
2030 On 07/08/2014			Buy	20	1,890.12
2030 On 07/08/2014			Sell	20	0.00
2030 On 07/08/2014			Buy	20	1,890.12
2030 On 07/08/2014			Sell	20	0.00
2030 On 07/08/2014			Buy	26	2,457.16
2030 On 07/08/2014			Sell	26	0.00
2030 On 07/08/2014			Buy	28	2,646.17
2030 On 07/08/2014			Sell	28	0.00
2030 On 07/08/2014			Buy	123	11,624.25
2030 On 07/08/2014			Sell	123	0.00
<b>R207 Bond Future</b>					
R207 On 07/08/2014			Buy	17	1,670.62
R207 On 07/08/2014			Sell	17	0.00
R207 On 07/08/2014			Buy	31	3,046.42
R207 On 07/08/2014			Sell	31	0.00
R207 On 07/08/2014			Buy	32	3,144.69
R207 On 07/08/2014			Sell	32	0.00
R207 On 07/08/2014			Buy	35	3,439.50
R207 On 07/08/2014			Sell	35	0.00
R207 On 07/08/2014			Buy	53	5,208.39
R207 On 07/08/2014			Sell	53	0.00
R207 On 07/08/2014			Buy	56	5,503.20

R207 On 07/08/2014	Bond Future	Sell	56	0.00
R207 On 07/08/2014	Bond Future	Buy	103	10,121.96
R207 On 07/08/2014	Bond Future	Sell	103	0.00
R207 On 07/08/2014	Bond Future	Buy	112	11,006.41
R207 On 07/08/2014	Bond Future	Sell	112	0.00
R207 On 07/08/2014	Bond Future	Buy	122	11,989.12
R207 On 07/08/2014	Bond Future	Sell	122	0.00
R207 On 07/08/2014	Bond Future	Buy	198	19,457.76
R207 On 07/08/2014	Bond Future	Sell	198	0.00
R207 On 07/08/2014	Bond Future	Buy	246	24,174.79
R207 On 07/08/2014	Bond Future	Sell	246	0.00
R207 On 07/08/2014	Bond Future	Buy	283	27,810.83
R207 On 07/08/2014	Bond Future	Sell	283	0.00
R207 On 07/08/2014	Bond Future	Buy	381	37,441.44
R207 On 07/08/2014	Bond Future	Sell	381	0.00
R207 On 07/08/2014	Bond Future	Buy	712	69,969.30
R207 On 07/08/2014	Bond Future	Sell	712	0.00
R207 On 07/08/2014	Bond Future	Buy	2,381	233,984.42
R207 On 07/08/2014	Bond Future	Sell	2,381	0.00

**Grand Total for Daily Detailed Turnover:** **11,851** **1,306,726.30**