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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 18/09/2014

TO DATE : 18/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index Term Split 3-7 Years</b>					
AL37 On 06/11/2014			Sell	1	0.00
AL37 On 06/11/2014			Buy	1	4,357.81
<b>R204 Bond Future</b>					
R204 On 06/11/2014			Sell	7	0.00
R204 On 06/11/2014			Buy	7	737.63
<b>R207 Bond Future</b>					
R207 On 06/08/2015	7.46	Call	Buy	70	5,962.60
R207 On 06/08/2015	7.46	Call	Sell	70	0.00
<b>R208 Bond Futures</b>					
R208 On 06/11/2014			Sell	1	0.00
R208 On 06/11/2014			Buy	1	96.23

R208 On 06/11/2014	Bond Future	Sell	1	0.00
R208 On 06/11/2014	Bond Future	Buy	1	96.13
R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	192.27
R208 On 06/11/2014	Bond Future	Sell	3	0.00
R208 On 06/11/2014	Bond Future	Buy	3	288.70
R208 On 06/11/2014	Bond Future	Sell	6	0.00
R208 On 06/11/2014	Bond Future	Buy	6	576.80
R208 On 06/11/2014	Bond Future	Sell	10	0.00
R208 On 06/11/2014	Bond Future	Buy	10	961.33
R208 On 06/11/2014	Bond Future	Sell	13	0.00
R208 On 06/11/2014	Bond Future	Buy	13	1,251.02
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,441.99
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,538.13
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,538.13
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,730.39
R208 On 06/11/2014	Bond Future	Sell	19	0.00
R208 On 06/11/2014	Bond Future	Buy	19	1,828.41
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,211.06
R208 On 06/11/2014	Bond Future	Sell	29	0.00
R208 On 06/11/2014	Bond Future	Buy	29	2,787.85
R208 On 06/11/2014	Bond Future	Sell	30	0.00
R208 On 06/11/2014	Bond Future	Buy	30	2,886.96
R208 On 06/11/2014	Bond Future	Sell	31	0.00
R208 On 06/11/2014	Bond Future	Buy	31	2,983.20
R208 On 06/11/2014	Bond Future	Sell	33	0.00
R208 On 06/11/2014	Bond Future	Buy	33	3,175.66
R208 On 06/11/2014	Bond Future	Sell	36	0.00
R208 On 06/11/2014	Bond Future	Buy	36	3,464.36
R208 On 06/11/2014	Bond Future	Buy	40	3,845.31
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Buy	40	3,845.31
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Sell	43	0.00
R208 On 06/11/2014	Bond Future	Buy	43	4,133.71
R208 On 06/11/2014	Bond Future	Sell	46	0.00
R208 On 06/11/2014	Bond Future	Buy	46	4,426.68
R208 On 06/11/2014	Bond Future	Sell	49	0.00
R208 On 06/11/2014	Bond Future	Buy	49	4,710.51
R208 On 06/11/2014	Bond Future	Sell	58	0.00
R208 On 06/11/2014	Bond Future	Buy	58	5,575.71

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014			Sell	58	0.00
R208 On 06/11/2014			Buy	58	5,581.46
R208 On 06/11/2014			Sell	73	0.00
R208 On 06/11/2014			Buy	73	7,017.70
R208 On 06/11/2014			Sell	80	0.00
R208 On 06/11/2014			Buy	80	7,698.57
R208 On 06/11/2014			Sell	81	0.00
R208 On 06/11/2014			Buy	81	7,794.80
R208 On 06/11/2014			Sell	87	0.00
R208 On 06/11/2014			Buy	87	8,372.20
R208 On 06/11/2014			Sell	98	0.00
R208 On 06/11/2014			Buy	98	9,430.75
R208 On 06/11/2014			Sell	101	0.00
R208 On 06/11/2014			Buy	101	9,709.42
R208 On 06/11/2014			Sell	115	0.00
R208 On 06/11/2014			Buy	115	11,066.69
R208 On 06/11/2014			Sell	146	0.00
R208 On 06/11/2014			Buy	146	14,049.89
R208 On 06/11/2014			Sell	203	0.00
R208 On 06/11/2014			Buy	203	19,535.12
R208 On 06/11/2014			Sell	244	0.00
R208 On 06/11/2014			Buy	244	23,456.42
R208 On 06/11/2014			Sell	356	0.00
R208 On 06/11/2014			Buy	356	34,223.30
R208 On 06/11/2014			Sell	394	0.00
R208 On 06/11/2014			Buy	394	37,876.35
R208 On 06/11/2014			Sell	466	0.00
R208 On 06/11/2014			Buy	466	44,797.91
R208 On 06/11/2014			Sell	489	0.00
R208 On 06/11/2014			Buy	489	47,057.51
R208 On 06/11/2014			Sell	711	0.00
R208 On 06/11/2014			Buy	711	68,421.04
R208 On 06/11/2014			Sell	789	0.00
R208 On 06/11/2014			Buy	789	75,927.15
R208 On 06/11/2014			Sell	931	0.00
R208 On 06/11/2014			Buy	931	89,592.11
R208 On 06/11/2014			Buy	2,000	192,265.72
R208 On 06/11/2014			Sell	2,000	0.00
R208 On 06/11/2014			Sell	4,000	0.00
R208 On 06/11/2014			Buy	4,000	384,928.52

**R213 Bond Future**

R213 On 06/11/2014	Bond Future	Sell	1,000	0.00
R213 On 06/11/2014	Bond Future	Buy	1,000	87,595.08
R213 On 06/11/2014	Bond Future	Sell	1,000	0.00
R213 On 06/11/2014	Bond Future	Buy	1,000	87,595.08

**R214 Bond Future**

R214 On 06/11/2014	Bond Future	Buy	8	621.85
R214 On 06/11/2014	Bond Future	Sell	8	0.00

**Grand Total for Daily Detailed Turnover: 14,086 1,341,258.53**