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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 15/04/2014

TO DATE : 15/04/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R203 Bond Future</b>					
R203 On 07/08/2014	Bond Future		Buy	100	771.60
R203 On 07/08/2014	Bond Future		Sell	100	0.00
<b>R2030 Bond Future</b>					
2030 On 08/05/2014	Bond Future		Sell	1	0.00
2030 On 08/05/2014	Bond Future		Buy	1	94.01
2030 On 08/05/2014	Bond Future		Sell	1	0.00
2030 On 08/05/2014	Bond Future		Buy	1	94.01
2030 On 08/05/2014	Bond Future		Sell	1	0.00
2030 On 08/05/2014	Bond Future		Buy	1	94.01
2030 On 08/05/2014	Bond Future		Sell	4	0.00
2030 On 08/05/2014	Bond Future		Buy	4	376.03
2030 On 08/05/2014	Bond Future		Sell	4	0.00
2030 On 08/05/2014	Bond Future		Buy	4	376.03

2030 On 08/05/2014	Bond Future	Sell	18	0.00
2030 On 08/05/2014	Bond Future	Buy	18	1,692.13
2030 On 08/05/2014	Bond Future	Sell	24	0.00
2030 On 08/05/2014	Bond Future	Buy	24	2,256.18
2030 On 08/05/2014	Bond Future	Sell	58	0.00
2030 On 08/05/2014	Bond Future	Buy	58	5,452.43
2030 On 08/05/2014	Bond Future	Sell	66	0.00
2030 On 08/05/2014	Bond Future	Buy	66	6,204.48
2030 On 08/05/2014	Bond Future	Sell	77	0.00
2030 On 08/05/2014	Bond Future	Buy	77	7,238.56
2030 On 08/05/2014	Bond Future	Sell	100	0.00
2030 On 08/05/2014	Bond Future	Buy	100	9,400.73
2030 On 08/05/2014	Bond Future	Sell	116	0.00
2030 On 08/05/2014	Bond Future	Buy	116	10,904.85

**R209 Bond Future**

R209 On 08/05/2014	Bond Future	Buy	1	73.91
R209 On 08/05/2014	Bond Future	Sell	1	0.00
R209 On 08/05/2014	Bond Future	Buy	1	73.91
R209 On 08/05/2014	Bond Future	Sell	1	0.00
R209 On 08/05/2014	Bond Future	Buy	1	73.91
R209 On 08/05/2014	Bond Future	Sell	1	0.00
R209 On 08/05/2014	Bond Future	Buy	4	295.65
R209 On 08/05/2014	Bond Future	Sell	4	0.00
R209 On 08/05/2014	Bond Future	Buy	4	295.65
R209 On 08/05/2014	Bond Future	Sell	4	0.00
R209 On 08/05/2014	Bond Future	Buy	19	1,404.35
R209 On 08/05/2014	Bond Future	Sell	19	0.00
R209 On 08/05/2014	Bond Future	Buy	26	1,921.75
R209 On 08/05/2014	Bond Future	Sell	26	0.00
R209 On 08/05/2014	Bond Future	Buy	62	4,582.63
R209 On 08/05/2014	Bond Future	Sell	62	0.00
R209 On 08/05/2014	Bond Future	Buy	70	5,173.94
R209 On 08/05/2014	Bond Future	Sell	70	0.00
R209 On 08/05/2014	Bond Future	Buy	82	6,060.90
R209 On 08/05/2014	Bond Future	Sell	82	0.00
R209 On 08/05/2014	Bond Future	Buy	107	7,908.74
R209 On 08/05/2014	Bond Future	Sell	107	0.00
R209 On 08/05/2014	Bond Future	Buy	123	9,091.35
R209 On 08/05/2014	Bond Future	Sell	123	0.00

**Grand Total for Daily Detailed Turnover:**

**1,070**

**81,911.76**