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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 19/09/2014

TO DATE : 19/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 06/11/2014			Sell	200	0.00
R186 On 06/11/2014			Buy	200	24,218.42
<b>R2030 Bond Future</b>					
2030 On 06/11/2014			Sell	470	0.00
2030 On 06/11/2014			Buy	470	45,628.99
<b>R2037 Bond Future</b>					
2037 On 06/11/2014			Buy	540	53,546.68
2037 On 06/11/2014			Sell	540	0.00
<b>R2048 Bond Future</b>					
R248 On 06/11/2014			Sell	3,320	0.00
R248 On 06/11/2014			Buy	3,320	333,105.36

**R208 Bond Futures**

R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	191.93
R208 On 06/11/2014	Bond Future	Sell	2	0.00
R208 On 06/11/2014	Bond Future	Buy	2	192.08
R208 On 06/11/2014	Bond Future	Sell	6	0.00
R208 On 06/11/2014	Bond Future	Buy	6	576.24
R208 On 06/11/2014	Bond Future	Sell	7	0.00
R208 On 06/11/2014	Bond Future	Buy	7	671.76
R208 On 06/11/2014	Bond Future	Sell	9	0.00
R208 On 06/11/2014	Bond Future	Buy	9	863.69
R208 On 06/11/2014	Bond Future	Sell	10	0.00
R208 On 06/11/2014	Bond Future	Buy	10	960.40
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,439.49
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,440.60
R208 On 06/11/2014	Bond Future	Sell	15	0.00
R208 On 06/11/2014	Bond Future	Buy	15	1,439.49
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,536.64
R208 On 06/11/2014	Bond Future	Sell	16	0.00
R208 On 06/11/2014	Bond Future	Buy	16	1,536.64
R208 On 06/11/2014	Bond Future	Sell	17	0.00
R208 On 06/11/2014	Bond Future	Buy	17	1,631.42
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,727.39
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	18	1,728.72
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,208.92
R208 On 06/11/2014	Bond Future	Sell	23	0.00
R208 On 06/11/2014	Bond Future	Buy	23	2,207.22
R208 On 06/11/2014	Bond Future	Sell	29	0.00
R208 On 06/11/2014	Bond Future	Sell	29	0.00
R208 On 06/11/2014	Bond Future	Buy	29	2,785.16
R208 On 06/11/2014	Bond Future	Buy	29	2,783.01
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Buy	40	3,841.61
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Buy	40	3,841.61
R208 On 06/11/2014	Bond Future	Sell	40	0.00
R208 On 06/11/2014	Bond Future	Buy	40	3,838.64
R208 On 06/11/2014	Bond Future	Sell	41	0.00
R208 On 06/11/2014	Bond Future	Buy	41	3,934.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R208 On 06/11/2014			Sell	43	0.00
R208 On 06/11/2014			Buy	43	4,129.73
R208 On 06/11/2014			Sell	43	0.00
R208 On 06/11/2014			Buy	43	4,126.54
R208 On 06/11/2014			Sell	49	0.00
R208 On 06/11/2014			Buy	49	4,702.33
R208 On 06/11/2014			Sell	49	0.00
R208 On 06/11/2014			Buy	49	4,705.97
R208 On 06/11/2014			Sell	57	0.00
R208 On 06/11/2014			Buy	57	5,470.06
R208 On 06/11/2014			Sell	58	0.00
R208 On 06/11/2014			Buy	58	5,570.33
R208 On 06/11/2014			Sell	73	0.00
R208 On 06/11/2014			Buy	73	7,010.93
R208 On 06/11/2014			Sell	73	0.00
R208 On 06/11/2014			Buy	73	7,005.52
R208 On 06/11/2014			Sell	101	0.00
R208 On 06/11/2014			Buy	101	9,692.56
R208 On 06/11/2014			Sell	102	0.00
R208 On 06/11/2014			Buy	102	9,796.10
R208 On 06/11/2014			Sell	244	0.00
R208 On 06/11/2014			Buy	244	23,433.80
R208 On 06/11/2014			Sell	245	0.00
R208 On 06/11/2014			Buy	245	23,511.66
R208 On 06/11/2014			Sell	355	0.00
R208 On 06/11/2014			Buy	355	34,067.92
R208 On 06/11/2014			Sell	356	0.00
R208 On 06/11/2014			Buy	356	34,190.29
R208 On 06/11/2014			Sell	394	0.00
R208 On 06/11/2014			Buy	394	37,839.82
R208 On 06/11/2014			Sell	395	0.00
R208 On 06/11/2014			Buy	395	37,906.55
R208 On 06/11/2014			Sell	466	0.00
R208 On 06/11/2014			Buy	466	44,720.14
R208 On 06/11/2014			Sell	466	0.00
R208 On 06/11/2014			Buy	466	44,754.71
R208 On 06/11/2014			Buy	2,000	192,080.30
R208 On 06/11/2014			Sell	2,000	0.00
R208 On 06/11/2014			Buy	2,000	191,931.92
R208 On 06/11/2014			Sell	2,000	0.00

**R209 Bond Future**

R209 On 06/11/2014	Bond Future	Sell	30	0.00
R209 On 06/11/2014	Bond Future	Buy	30	2,303.02
R209 On 06/11/2014	Bond Future	Buy	44	3,386.30
R209 On 06/11/2014	Bond Future	Sell	44	0.00
R209 On 06/11/2014	Bond Future	Sell	44	0.00
R209 On 06/11/2014	Bond Future	Buy	44	3,387.16
R209 On 06/11/2014	Bond Future	Sell	90	0.00
R209 On 06/11/2014	Bond Future	Buy	90	6,909.05
R209 On 06/11/2014	Bond Future	Sell	130	0.00
R209 On 06/11/2014	Bond Future	Buy	130	9,979.74
R209 On 06/11/2014	Bond Future	Sell	140	0.00
R209 On 06/11/2014	Bond Future	Buy	140	10,747.41
R209 On 06/11/2014	Bond Future	Sell	150	0.00
R209 On 06/11/2014	Bond Future	Buy	150	11,515.09
R209 On 06/11/2014	Bond Future	Sell	200	0.00
R209 On 06/11/2014	Bond Future	Buy	200	15,353.45
R209 On 06/11/2014	Bond Future	Sell	220	0.00
R209 On 06/11/2014	Bond Future	Buy	220	16,888.79
R209 On 06/11/2014	Bond Future	Sell	520	0.00
R209 On 06/11/2014	Bond Future	Buy	520	39,937.47
R209 On 06/11/2014	Bond Future	Buy	960	73,696.55
R209 On 06/11/2014	Bond Future	Sell	960	0.00

**Grand Total for Daily Detailed Turnover:**

**15,058**

**1,418,627.92**