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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 25/09/2014

TO DATE : 25/09/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 06/11/2014			Buy	1	121.59
R186 On 06/11/2014			Sell	1	0.00
R186 On 06/11/2014			Buy	2	242.47
R186 On 06/11/2014			Sell	2	0.00
R186 On 06/11/2014			Buy	12	1,454.85
R186 On 06/11/2014			Sell	12	0.00
R186 On 06/11/2014			Buy	13	1,576.08
R186 On 06/11/2014			Sell	13	0.00
R186 On 06/11/2014			Buy	48	5,819.39
R186 On 06/11/2014			Sell	48	0.00
R186 On 06/11/2014			Buy	50	6,061.86
R186 On 06/11/2014			Sell	50	0.00
R186 On 06/11/2014			Buy	50	6,075.06
R186 On 06/11/2014			Sell	50	0.00

R186 On 06/11/2014	Bond Future	Buy	50	6,061.86
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	50	6,061.86
R186 On 06/11/2014	Bond Future	Sell	50	0.00
R186 On 06/11/2014	Bond Future	Buy	75	9,092.79
R186 On 06/11/2014	Bond Future	Sell	75	0.00
R186 On 06/11/2014	Bond Future	Buy	200	24,247.45
R186 On 06/11/2014	Bond Future	Sell	200	0.00
R186 On 06/11/2014	Bond Future	Buy	500	60,618.63
R186 On 06/11/2014	Bond Future	Sell	500	0.00

#### R2023 Bond Future

R023 On 06/11/2014	Bond Future	Buy	1	100.51
R023 On 06/11/2014	Bond Future	Sell	1	0.00
R023 On 06/11/2014	Bond Future	Buy	3	301.39
R023 On 06/11/2014	Bond Future	Sell	3	0.00
R023 On 06/11/2014	Bond Future	Sell	3	0.00
R023 On 06/11/2014	Bond Future	Buy	3	301.39
R023 On 06/11/2014	Bond Future	Buy	3	301.39
R023 On 06/11/2014	Bond Future	Sell	3	0.00

#### R207 Bond Future

R207 On 06/11/2014	Bond Future	Buy	5	505.22
R207 On 06/11/2014	Bond Future	Sell	5	0.00
R207 On 06/11/2014	Bond Future	Buy	44	4,445.94
R207 On 06/11/2014	Bond Future	Sell	44	0.00
R207 On 06/11/2014	Bond Future	Buy	73	7,376.22
R207 On 06/11/2014	Bond Future	Sell	73	0.00
R207 On 06/11/2014	Bond Future	Buy	100	10,104.42
R207 On 06/11/2014	Bond Future	Sell	100	0.00
R207 On 06/11/2014	Bond Future	Buy	111	11,215.90
R207 On 06/11/2014	Bond Future	Sell	111	0.00
R207 On 06/11/2014	Bond Future	Buy	119	12,024.26
R207 On 06/11/2014	Bond Future	Sell	119	0.00
R207 On 06/11/2014	Bond Future	Buy	1,156	116,807.05
R207 On 06/11/2014	Bond Future	Sell	1,156	0.00
R207 On 06/11/2014	Bond Future	Buy	1,608	162,479.01
R207 On 06/11/2014	Bond Future	Sell	1,608	0.00

#### R214 Bond Future

R214 On 06/11/2014	Bond Future	Buy	1	77.60
R214 On 06/11/2014	Bond Future	Sell	1	0.00

**Grand Total for Daily Detailed Turnover:**

**4,278**

**453,474.19**