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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 30/09/2014 **TO DATE : 30/09/2014**

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
New Inflation Linked Index					
IGOV On 06/11/2014 Index Future			Buy	2	4,378.38
IGOV On 06/11/2014 Index Future			Sell	2	0.00
R2048 Bond Future					
R248 On 06/11/2014 Bond Future			Sell	100	0.00
R248 On 06/11/2014 Bond Future			Buy	100	9,941.08
R248 On 06/11/2014 Bond Future			Sell	100	0.00
R248 On 06/11/2014 Bond Future			Buy	100	9,941.08
R248 On 06/11/2014 Bond Future			Buy	200	19,882.16
R248 On 06/11/2014 Bond Future			Sell	200	0.00
R208 Bond Futures					
R208 On 06/11/2014 Bond Future			Buy	750	71,452.64
R208 On 06/11/2014 Bond Future			Sell	750	0.00

R208 On 06/11/2014	Bond Future	Buy	1,115	106,226.26
R208 On 06/11/2014	Bond Future	Sell	1,115	0.00
R208 On 06/11/2014	Bond Future	Sell	1,865	0.00
R208 On 06/11/2014	Bond Future	Buy	1,865	177,678.90
Grand Total for Daily Detailed Turnover:			**4,132**	**399,500.52**