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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 01/10/2014

TO DATE : 01/10/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>R186 Bond Future</b>					
R186 On 06/11/2014			Sell	50	0.00
R186 On 06/11/2014			Buy	50	6,003.27
R186 On 06/11/2014			Buy	100	12,056.87
R186 On 06/11/2014			Sell	100	0.00
R186 On 06/11/2014			Sell	120	0.00
R186 On 06/11/2014			Buy	120	14,411.69
<b>R2023 Bond Future</b>					
R023 On 06/11/2014			Sell	45	0.00
R023 On 06/11/2014			Buy	45	4,448.35
<b>R204 Bond Future</b>					
R204 On 06/11/2014			Buy	35	3,655.48
R204 On 06/11/2014			Sell	35	0.00

**R208 Bond Futures**

R208 On 06/11/2014	Bond Future	Sell	14	0.00
R208 On 06/11/2014	Bond Future	Buy	14	1,328.70
R208 On 06/11/2014	Bond Future	Buy	18	1,708.33
R208 On 06/11/2014	Bond Future	Sell	18	0.00
R208 On 06/11/2014	Bond Future	Buy	29	2,752.31
R208 On 06/11/2014	Bond Future	Sell	29	0.00
R208 On 06/11/2014	Bond Future	Buy	46	4,365.74
R208 On 06/11/2014	Bond Future	Sell	46	0.00
R208 On 06/11/2014	Bond Future	Sell	50	0.00
R208 On 06/11/2014	Bond Future	Buy	50	4,745.37
R208 On 06/11/2014	Bond Future	Sell	91	0.00
R208 On 06/11/2014	Bond Future	Buy	91	8,636.57
R208 On 06/11/2014	Bond Future	Sell	99	0.00
R208 On 06/11/2014	Bond Future	Buy	99	9,395.83
R208 On 06/11/2014	Bond Future	Sell	103	0.00
R208 On 06/11/2014	Bond Future	Buy	103	9,775.46
R208 On 06/11/2014	Bond Future	Sell	117	0.00
R208 On 06/11/2014	Bond Future	Buy	117	11,104.17
R208 On 06/11/2014	Bond Future	Sell	131	0.00
R208 On 06/11/2014	Bond Future	Buy	131	12,432.87
R208 On 06/11/2014	Bond Future	Sell	170	0.00
R208 On 06/11/2014	Bond Future	Buy	170	16,111.57
R208 On 06/11/2014	Bond Future	Sell	172	0.00
R208 On 06/11/2014	Bond Future	Buy	172	16,324.07
R208 On 06/11/2014	Bond Future	Buy	243	23,062.50
R208 On 06/11/2014	Bond Future	Sell	243	0.00
R208 On 06/11/2014	Bond Future	Sell	929	0.00
R208 On 06/11/2014	Bond Future	Buy	929	88,168.97
R208 On 06/11/2014	Bond Future	Sell	1,564	0.00
R208 On 06/11/2014	Bond Future	Buy	1,564	148,435.17
R208 On 06/11/2014	Bond Future	Buy	3,606	342,236.12
R208 On 06/11/2014	Bond Future	Sell	3,606	0.00

**R209 Bond Future**

R209 On 06/11/2014	Bond Future	Sell	70	0.00
R209 On 06/11/2014	Bond Future	Buy	70	5,293.66

**R213 Bond Future**

R213 On 06/11/2014	Bond Future	Buy	30	2,587.90
R213 On 06/11/2014	Bond Future	Sell	30	0.00
R213 On 06/11/2014	Bond Future	Buy	270	23,291.10
R213 On 06/11/2014	Bond Future	Sell	270	0.00
R213 On 06/11/2014	Bond Future	Buy	300	25,879.00
R213 On 06/11/2014	Bond Future	Buy	300	25,879.00

<b>Contract</b>	<b>Strike</b>	<b>C/P</b>	<b>Buy/Sell</b>	<b>No. of Contracts</b>	<b>Nominal Value (R000's)</b>
R213 On 06/11/2014	Bond Future		Sell	300	0.00
R213 On 06/11/2014	Bond Future		Buy	300	25,879.00
R213 On 06/11/2014	Bond Future		Sell	300	0.00
R213 On 06/11/2014	Bond Future		Sell	300	0.00
<b>Grand Total for Daily Detailed Turnover:</b>				<b>9,002</b>	<b>849,969.08</b>