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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 07/11/2014

TO DATE : 07/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R186 Bond Future					
R186 On 05/02/2015			Sell	1	0.00
R186 On 05/02/2015			Buy	1	119.86
R186 On 05/02/2015			Sell	8	0.00
R186 On 05/02/2015			Buy	8	958.90
R186 On 05/02/2015			Sell	9	0.00
R186 On 05/02/2015			Buy	9	1,078.76
R186 On 05/02/2015			Buy	20	2,397.25
R186 On 05/02/2015			Sell	20	0.00
R186 On 05/02/2015			Buy	20	2,397.25
R186 On 05/02/2015			Sell	20	0.00
R186 On 05/02/2015			Sell	32	0.00
R186 On 05/02/2015			Buy	32	3,835.61
R186 On 05/02/2015			Buy	50	5,966.17
R186 On 05/02/2015			Sell	50	0.00

R186 On 05/02/2015	Bond Future	Buy	50	5,993.13
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	5,966.32
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Sell	50	0.00
R186 On 05/02/2015	Bond Future	Buy	50	5,966.32
R186 On 05/02/2015	Bond Future	Sell	60	0.00
R186 On 05/02/2015	Bond Future	Buy	60	7,191.76
R186 On 05/02/2015	Bond Future	Buy	100	11,932.34
R186 On 05/02/2015	Bond Future	Sell	100	0.00
R186 On 05/02/2015	Bond Future	Buy	200	23,971.94
R186 On 05/02/2015	Bond Future	Buy	200	23,972.53
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Sell	200	0.00
R186 On 05/02/2015	Bond Future	Buy	1,760	210,086.04
R186 On 05/02/2015	Bond Future	Sell	1,760	0.00
R186 On 05/02/2015	Bond Future	Sell	1,760	0.00
R186 On 05/02/2015	Bond Future	Buy	1,760	210,086.04

R2044 Bond Future

2044 On 05/02/2015	Bond Future	Sell	40	0.00
2044 On 05/02/2015	Bond Future	Buy	40	3,943.27
2044 On 05/02/2015	Bond Future	Sell	150	0.00
2044 On 05/02/2015	Bond Future	Buy	150	14,787.26
2044 On 05/02/2015	Bond Future	Sell	150	0.00
2044 On 05/02/2015	Bond Future	Buy	150	14,787.26
2044 On 05/02/2015	Bond Future	Sell	200	0.00
2044 On 05/02/2015	Bond Future	Buy	200	19,716.35
2044 On 05/02/2015	Bond Future	Sell	250	0.00
2044 On 05/02/2015	Bond Future	Buy	250	24,645.44
2044 On 05/02/2015	Bond Future	Sell	250	0.00
2044 On 05/02/2015	Bond Future	Buy	250	24,645.44
2044 On 05/02/2015	Bond Future	Sell	400	0.00
2044 On 05/02/2015	Bond Future	Buy	400	39,432.70
2044 On 05/02/2015	Bond Future	Sell	600	0.00
2044 On 05/02/2015	Bond Future	Buy	600	59,149.06
2044 On 05/02/2015	Bond Future	Sell	800	0.00
2044 On 05/02/2015	Bond Future	Buy	800	78,865.41
2044 On 05/02/2015	Bond Future	Buy	2,840	279,972.20
2044 On 05/02/2015	Bond Future	Sell	2,840	0.00

R2048 Bond Future

R248 On 05/02/2015	Bond Future	Sell	1,000	0.00
R248 On 05/02/2015	Bond Future	Buy	1,000	102,899.06

R209 Bond Future

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
R209 On 05/02/2015			Sell	20	0.00
R209 On 05/02/2015			Buy	20	1,577.87
R213 Bond Future					
R213 On 05/02/2015			Buy	80	7,180.32
R213 On 05/02/2015			Sell	80	0.00
R213 On 05/02/2015			Sell	80	0.00
R213 On 05/02/2015			Buy	80	7,180.32
Grand Total for Daily Detailed Turnover:				11,230	1,200,702.20