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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES DAILY DETAILED TURNOVER REPORT

FROM DATE : 12/11/2014

TO DATE : 12/11/2014

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Nominal Value (R000's)
<b>All Bond Index</b>					
ALBI On 05/02/2015			Index Future		
			Sell	8	0.00
ALBI On 05/02/2015			Index Future		
			Buy	8	38,856.40
ALBI On 05/02/2015			Index Future		
			Sell	8	0.00
ALBI On 05/02/2015			Index Future		
			Buy	8	38,848.40
<b>All Bond Index Term Split 3-7 Years</b>					
AL37 On 05/02/2015			Index Future		
			Buy	1	4,479.37
AL37 On 05/02/2015			Index Future		
			Sell	1	0.00
<b>Govi Total Return Index</b>					
GOVI On 05/02/2015	GOVI				
			Sell	3	0.00
GOVI On 05/02/2015	GOVI				
			Buy	3	14,570.91
GOVI On 05/02/2015	GOVI				
			Buy	3	14,570.82
GOVI On 05/02/2015	GOVI				
			Sell	3	0.00

GOVI On 05/02/2015	GOVI	Sell	3	0.00
GOVI On 05/02/2015	GOVI	Buy	3	14,570.91

**R186 Bond Future**

R186 On 05/02/2015	Bond Future	Buy	1	120.19
R186 On 05/02/2015	Bond Future	Sell	1	0.00
R186 On 05/02/2015	Bond Future	Buy	8	961.51
R186 On 05/02/2015	Bond Future	Sell	8	0.00
R186 On 05/02/2015	Bond Future	Buy	9	1,081.70
R186 On 05/02/2015	Bond Future	Sell	9	0.00
R186 On 05/02/2015	Bond Future	Buy	14	1,682.64
R186 On 05/02/2015	Bond Future	Sell	14	0.00
R186 On 05/02/2015	Bond Future	Buy	25	3,004.72
R186 On 05/02/2015	Bond Future	Sell	25	0.00
R186 On 05/02/2015	Bond Future	Buy	27	3,245.09
R186 On 05/02/2015	Bond Future	Sell	27	0.00
R186 On 05/02/2015	Bond Future	Buy	32	3,846.04
R186 On 05/02/2015	Bond Future	Sell	32	0.00
R186 On 05/02/2015	Bond Future	Buy	34	4,086.41
R186 On 05/02/2015	Bond Future	Sell	34	0.00
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Buy	150	18,028.29
R186 On 05/02/2015	Bond Future	Buy	150	18,028.74
R186 On 05/02/2015	Bond Future	Sell	150	0.00
R186 On 05/02/2015	Bond Future	Sell	400	0.00
R186 On 05/02/2015	Bond Future	Buy	400	48,316.06
R186 On 05/02/2015	Bond Future	Buy	400	48,316.06
R186 On 05/02/2015	Bond Future	Sell	400	0.00
R186 On 05/02/2015	Bond Future	Buy	400	48,316.06
R186 On 05/02/2015	Bond Future	Sell	400	0.00

**R2048 Bond Future**

R248 On 05/02/2015	Bond Future	Sell	100	0.00
R248 On 05/02/2015	Bond Future	Buy	100	10,396.99
R248 On 05/02/2015	Bond Future	Sell	200	0.00
R248 On 05/02/2015	Bond Future	Buy	200	20,793.98
R248 On 05/02/2015	Bond Future	Sell	200	0.00
R248 On 05/02/2015	Bond Future	Buy	200	20,793.98
R248 On 05/02/2015	Bond Future	Sell	500	0.00
R248 On 05/02/2015	Bond Future	Buy	500	51,984.95
R248 On 05/02/2015	Bond Future	Buy	1,000	103,969.89
R248 On 05/02/2015	Bond Future	Sell	1,000	0.00

**R207 Bond Future**

R207 On 05/02/2015	Bond Future	Sell	5	0.00
R207 On 05/02/2015	Bond Future	Buy	5	501.86

<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>
R207 On 05/02/2015			Sell	100	0.00
R207 On 05/02/2015			Buy	100	10,037.21
R207 On 05/02/2015			Sell	105	0.00
R207 On 05/02/2015			Buy	105	10,539.07
<b>R208 Bond Futures</b>					
R208 On 05/02/2015			Sell	2	0.00
R208 On 05/02/2015			Buy	2	198.14
<b>R209 Bond Future</b>					
R209 On 05/02/2015			Sell	20	0.00
R209 On 05/02/2015			Buy	20	1,592.14
<b>R214 Bond Future</b>					
R214 On 05/02/2015			Sell	1	0.00
R214 On 05/02/2015			Buy	1	80.55
<b>Grand Total for Daily Detailed Turnover:</b>				<b>3,909</b>	<b>555,819.07</b>